

Russell Top 200 Dynamic Index

About the index

The Russell Top 200® Dynamic Index® measures the performance of stocks in the especially large cap segment of the US equity universe represented by stocks in the largest 200 by market cap. It includes those Russell Top 200 Index companies with relatively less stable business conditions which are more sensitive to economic cycles, credit cycles, and market volatility based on their stability variables. Stability is measured in terms of volatility (price and earnings), leverage, and return on assets. The Russell Top 200 Dynamic Index is constructed to provide a comprehensive, unbiased, and stable barometer of this larger cap dynamic market. The Index is completely reconstituted annually to ensure new and growing equities are reflected and companies continue to reflect dynamic characteristics.

Index characteristics

(As of 7/31/2022)

	Russell Top 200® Dynamic	Russell Top 200®
Price/Book	3.88	4.48
Dividend Yield	1.48	1.54
P/E Ex-Neg Earnings	19.54	20.42
EPS Growth - 5 Years	20.62	18.47
Number of Holdings	130	192

Market capitalization (in billions USD)

(As of 7/31/2022)

	Russell Top 200® Dynamic	Russell Top 200®
Average Market Cap (\$-WTD)	\$703.068	\$685.389
Median Market Cap	\$70.974	\$80.569
Largest Stock by Market Cap	\$2630.254	\$2630.254

Russell Stability Indexes give you more Style

More than low volatility

Russell is one of the first to combine quality indicators (balance sheet and earnings related measures) and a stock market indicator, volatility. As a result, Russell Stability Indexes are more comprehensive than indexes that historically focus on single measures such as dividends or return volatility.

Distinct from other asset classes including growth and value

In certain market conditions, the Russell Stability Indexes capture a different set of indicators that drive market and manager performance.

Complete market coverage

Russell Stability Indexes are created from existing Russell Indexes that are split to form a Defensive half (more stable) and a Dynamic half (less stable). Taken together, these halves offer a more complete picture of market activity.

Tickers

Russell Top 200® Dynamic

Bloomberg	Net	RUTDYNR
Reuters	PR	.RUT200DY
Reuters	TR	.RUT2DYTR

For more information, including a list of ETFs based on FTSE Russell Indexes, please call us or visit www.ftserussell.com

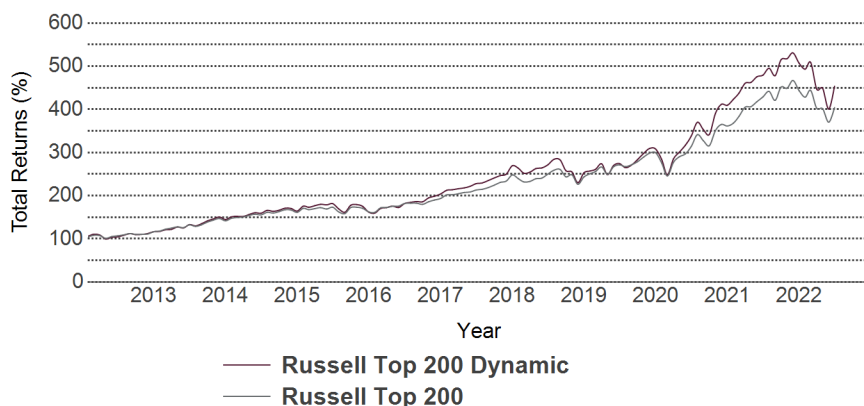
The inception date of the Russell Top 200 Dynamic Index is February 3, 2011. The inception date of the Russell Top 200 Index is September 1, 1992. All performance presented prior to the index inception date is back-tested performance. Please see disclaimer for important legal information. To learn more, visit www.ftserussell.com or email info@ftserussell.com.

Performance

	1 yr	3 yr	5 yr	10 yr	2017	2018	2019	2020	2021	2022
Russell Top 200 Dynamic	-5.37	18.24	14.74	15.80	25.68	-7.90	34.46	33.08	28.97	-14.58
Russell Top 200	-5.80	14.19	13.63	14.20	22.96	-3.08	31.75	22.37	27.90	-13.50

Data as of July 31, 2022. Past performance is no guarantee of future results. Returns shown may reflect hypothetical historical performance. Please see the final page for important legal disclosures.

Total return



Data as of July 31, 2022. Past performance is no guarantee of future results. Returns shown may reflect hypothetical historical performance. Please see the final page for important legal disclosures.

Annualized risk - Standard Dev (%)

	1 yr	3 yr	5 yr	10 yr
Russell Top 200 Dynamic	23.68	22.37	20.54	16.53
Russell Top 200	19.55	19.00	17.21	13.92

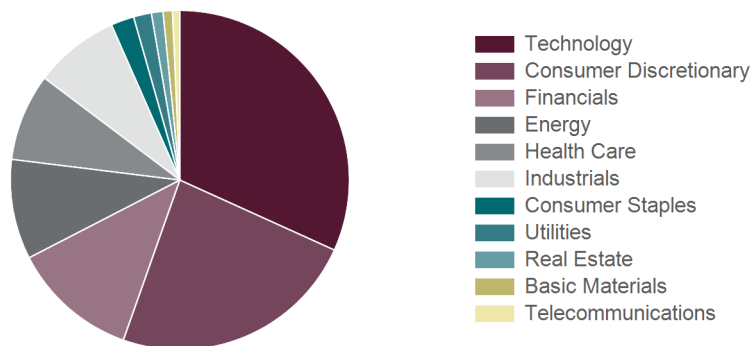
As of July 31, 2022

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell Top 200 Dynamic	-0.13	0.84	0.73	0.94
Russell Top 200	-0.22	0.77	0.78	0.99

As of July 31, 2022

ICB Industry



Top ten index constituents

Company	Industry
Apple Inc	Technology
Amazon Com Inc	Consumer Discretionary
Tesla Inc	Consumer Discretionary
Exxon Mobil Corp	Energy
Nvidia Corp	Technology
Chevron Corp	Energy
Jpmorgan Chase & Co	Financials
Lilly Eli & Co	Health Care
Bank Of America Corp	Financials
Abbvie Inc	Health Care

As of July 31, 2022

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