

Russell Top 200 Value-Dynamic Index

About the index

The Russell Top 200® Value-Dynamic Index® measures the performance of the especially large cap segment of the US equity universe that exhibit value-dynamic characteristics. It includes those Russell Top 200 Index companies with relatively lower price-to-book ratios, lower I/B/E/S forecast medium term (2 year) growth and lower sales per share historical growth (5 years) and relatively less stable business conditions which are more sensitive to economic cycles, credit cycles, and market volatility based on their stability variables: volatility (price and EPS), leverage, and ROA. The Russell Top 200 Value-Dynamic Index is constructed to provide a comprehensive, unbiased, stable barometer of this larger cap value-dynamic market. The Index is completely reconstituted annually to ensure new and growing equities are included and that the represented companies continue to reflect value and dynamic characteristics.

Index characteristics

(As of 9/30/2024)

	Russell Top 200® Value-Dynamic	Russell Top 200®
Price/Book	2.38	5.75
Dividend Yield	2.35	1.18
P/E Ex-Neg Earnings	19.44	28.53
EPS Growth - 5 Years	11.15	19.11
Number of Holdings	106	199

Market capitalization (in billions USD)

(As of 9/30/2024)

	Russell Top 200® Value-Dynamic	Russell Top 200®
Average Market Cap (\$-WTD)	\$169.211	\$1161.681
Median Market Cap	\$88.470	\$104.882
Largest Stock by Market Cap	\$605.609	\$3597.958

Deeper insights at the intersection of Russell US Style and Stability indexes

Informative

Provides greater granularity in benchmarking and for distinguishing Defensive or Dynamic managers, together with standard Growth or Value Style perspectives.

Targeted

Tools targeting narrower market segments through the combined Style and Stability views.

Distinct

Style-Stability indexes are designed to perform differently in changing market environments.

Tickers

Russell Top 200® Value-Dynamic

Reuters TR .RT2VDYTR

For more information, including a list of ETFs based on FTSE Russell Indexes, please call us or visit lseg.com/ftse-russell

The launch date of the Russell Top 200® Value-Dynamic Index is December 3, 2012. The launch date of the Russell Top 200 Index is September 1, 1992. All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

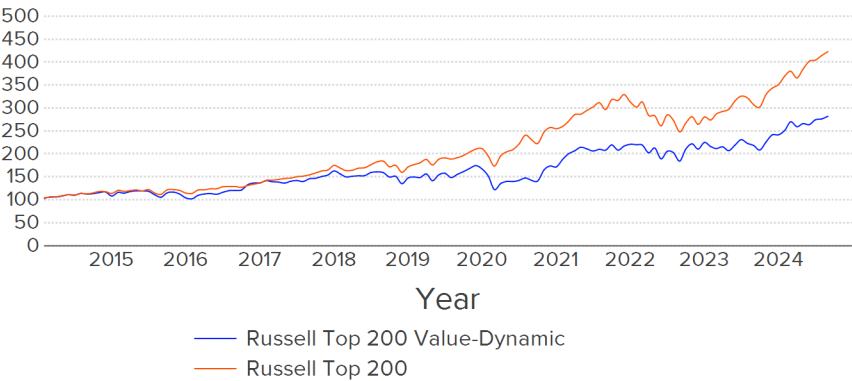
Performance

	1 yr	3 yr	5 yr	10 yr	2019	2020	2021	2022	2023	2024
Russell Top 200 Value-Dynamic	29.28	10.66	12.66	9.65	29.19	-0.44	24.99	-3.06	14.71	16.84
Russell Top 200	37.72	12.56	17.16	14.15	31.75	22.37	27.90	-19.77	29.85	23.30

Data as of September 30, 2024. 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

Total return(%)



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Annualized risk - Standard Dev (%)

	1 yr	3 yr	5 yr	10 yr
Russell Top 200 Value-Dynamic	13.92	19.08	21.02	18.42
Russell Top 200	11.25	17.26	17.86	15.19

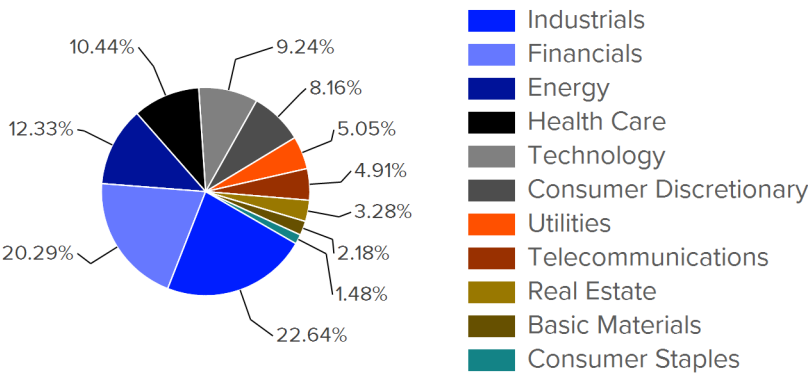
As of September 30, 2024

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell Top 200 Value-Dynamic	1.54	0.44	0.56	0.51
Russell Top 200	2.45	0.57	0.85	0.85

As of September 30, 2024

ICB Industry



As of September 30, 2024

Top ten index constituents

Company	Industry
Exxon Mobil Corp	Energy
Bank Of America Corp	Financials
Wells Fargo & Co	Financials
Unitedhealth Group Inc	Health Care
Disney Walt Co	Consumer Discretionary
Nextera Energy Inc	Utilities
Ge Aerospace	Industrials
Rtx Corporation	Industrials
At&t Inc	Telecommunications
Chevron Corp	Energy

As of September 30, 2024

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