Index factsheet

FTSE RUSSELL
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Russell Top 200 Value 40 Act Daily Capped Index

About the index

The Russell Top 200® Value 40 Act Daily Capped Index measures the performance of the Largest Cap Value segment of the US equity universe, with a capping methodology applied. Russell Top 200 Value 40 Act Daily Capped Index is a subset of the Russell Top 200 Index and includes those Russell Top 200® companies that are considered more value oriented relative to the overall market as defined by FTSE Russell leading style methodology based on a combination of their market cap and current index membership. The Russell Top 200 Value 40 Act Daily Capped Index has been created in consideration of the definition of a "Diversified Company" via section 5(b)(1) of the Investment Company Act of 1940 (40 Act). At the quarterly index reviews, all companies that have a weight greater than 4.5% in aggregate are no more than 22.5% of the index, and no individual company in the index has a weight greater than 22.5% of the index. The index is monitored daily to ensure that constituent weights do not breach 40 Act thresholds.

Index characteristics

(As of 2/29/2024)

	Russell Top 200 Value 40 Act Daily Capped	Russell Top 200® Value
Price/Book	2.59	2.59
Dividend Yield	2.39	2.39
P/E Ex-Neg Earnings	17.32	17.32
EPS Growth - 5 Years	10.14	10.14
Number of Holdings	146	146

Market capitalization (in billions USD)

(As of 2/29/2024)

	Russell Top 200 Value 40 Act Daily Capped	Russell Top 200® Value
Average Market Cap ($-WTD)	$229.081	$229.081
Median Market Cap	$92.610	$92.610
Largest Stock by Market Cap	$893.944	$893.944

True representation of the US equity market

Objective construction methodology

Provides and unbiased complete view of the US equity market and underlying market segments

Capping approach

The index capping methodology applied to the Russell US 40 Act Daily Capped Indexes aims to adhere to the 40 Act "diversified company" definition while reducing the probability that index constituents breach the 5/25 rule and reflecting the profile of the underlying uncapped index.

Reliable maintenance and governance

Disciplined, reliable maintenance process backed by a well-defined, balanced governance system ensures the indexes continue to accurately reflect the market

Tickers

Russell Top 200® Value

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

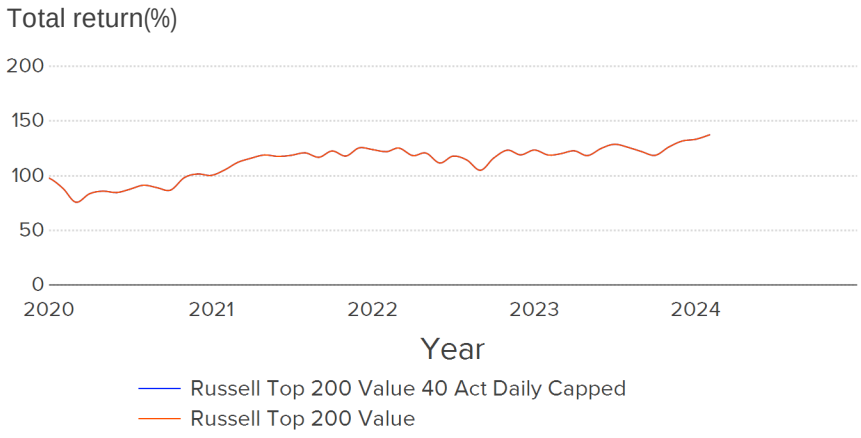
The launch date of the Russell Top 200 Value 40Act is February 23, 2021. The launch date of the Russell 3000® Index is January 1, 1984. All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

Performance

	1 yr	3 yr	5 yr	10 yr	2019	2020	2021	2022	2023	2024
Russell Top 200 Value 40 Act Daily Capped	15.52	9.23	-	-	-	1.64	23.46	-5.11	10.64	4.33
Russell Top 200 Value	15.52	9.23	9.56	8.99	26.36	1.64	23.46	-5.11	10.64	4.33

Data as of February 29, 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



Data as of February 29, 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.

Annualized risk - Standard Dev (%)

	1 yr	3 yr	5 yr	10 yr
Russell Top 200 Value 40 Act Daily Capped	11.54	15.11	-	-
Russell Top 200 Value	11.54	15.11	17.23	14.43

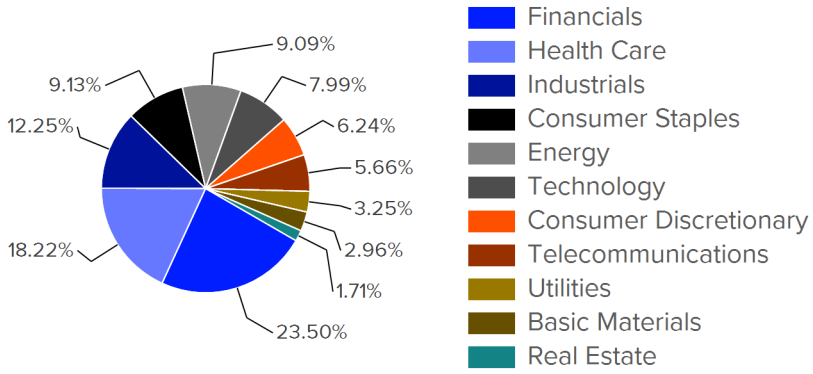
As of February 29, 2024

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell Top 200 Value 40 Act Daily Capped	0.85	0.45	-	-
Russell Top 200 Value	0.85	0.45	0.48	0.57

As of February 29, 2024

ICB Industry



As of February 29, 2024

Top ten index constituents

Company	Industry
Berkshire Hathaway B	Financials
JPMorgan Chase & Co	Financials
Exxon Mobil Corporation	Energy
Johnson & Johnson	Health Care
Procter & Gamble	Consumer Staples
Merck & Co	Health Care
Chevron	Energy
Walmart	Consumer Discretionary
Bank of America	Financials
Disney (Walt) Company	Consumer Discretionary

As of February 29, 2024

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