

Russell Top 200 Index

About the index

The Russell Top 200® Index measures the performance of the largest cap segment of the US equity universe. The Russell Top 200 Index is a subset of the Russell 3000® Index. It includes approximately 200 of the largest securities based on a combination of their market cap and current index membership and represents approximately 68% of the Russell 3000® Index, as of the most recent reconstitution. The Russell Top 200 Index is constructed to provide a comprehensive and unbiased barometer for this very large cap segment and is completely reconstituted annually to ensure new and growing equities are included.

Index characteristics

(As of 6/30/2024)

	Russell Top 200®	Russell 3000®
Price/Book	5.56	4.42
Dividend Yield	1.25	1.33
P/E Ex-Neg Earnings	27.44	25.04
EPS Growth - 5 Years	17.02	16.19
Number of Holdings	197	2,925

Market capitalization (in billions USD)

(As of 6/30/2024)

	Russell Top 200®	Russell 3000®
Average Market Cap (\$-WTD)	\$1203.266	\$897.496
Median Market Cap	\$98.698	\$2.171
Largest Stock by Market Cap	\$3323.291	\$3323.291

True representation of the US equity market

Objective construction methodology

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

Modular market segmentation

Distinct building blocks to provide insight into the current state of the market and inform asset allocation decisions

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®		
Bloomberg	PR	R200
Bloomberg	TR	RUTPINTR
Reuters	PR	.RT200
Reuters	TR	.RT200TR

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

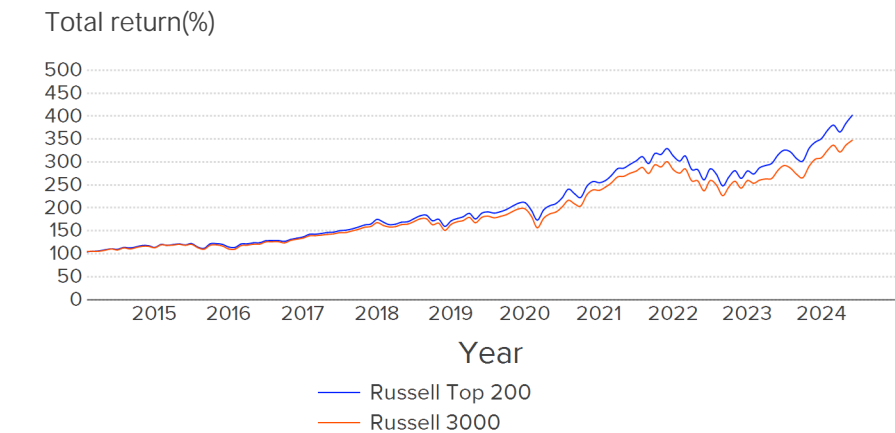
The launch date of the Russell Top 200® Index is September 1, 1992. The launch date of the Russell 3000® Index is January 1, 1984. All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

Performance

	1 yr	3 yr	5 yr	10 yr	2019	2020	2021	2022	2023	2024
Russell Top 200	27.42	10.90	16.38	13.76	31.75	22.37	27.90	-19.77	29.85	17.19
Russell 3000	23.13	8.05	14.14	12.15	31.02	20.89	25.66	-19.21	25.96	13.56

Data as of June 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



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Annualized risk - Standard Dev (%)

	1 yr	3 yr	5 yr	10 yr
Russell Top 200	13.64	17.61	17.89	15.24
Russell 3000	14.60	17.82	18.49	15.70

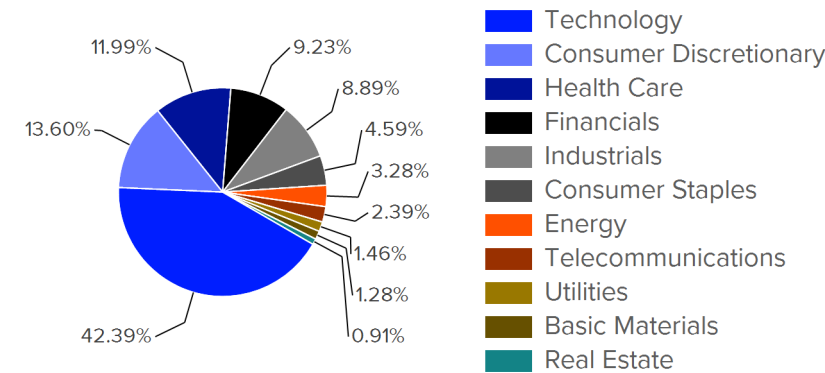
As of June 30, 2024

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell Top 200	1.46	0.51	0.82	0.83
Russell 3000	1.13	0.35	0.69	0.72

As of June 30, 2024

ICB Industry



As of June 30, 2024

Top ten index constituents

Company	Industry
Microsoft Corp	Technology
Apple Inc	Technology
Nvidia Corp	Technology
Amazon Com Inc	Consumer Discretionary
Meta Platforms Inc	Technology
Alphabet Inc Cl A	Technology
Alphabet Inc Cl C	Technology
Lilly Eli & Co	Health Care
Berkshire Hathaway Inc	Financials
Broadcom Inc	Technology

As of June 30, 2024

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EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0)2 7228 5659