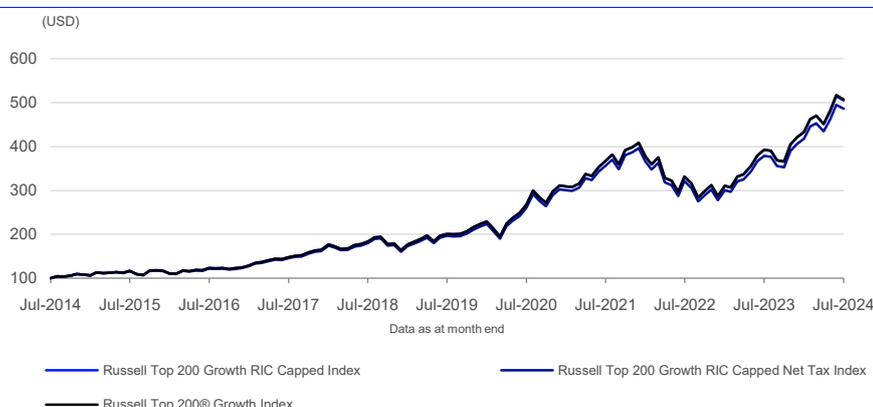


Russell Top 200 Growth RIC Capped Index

Data as at: 31 July 2024

The Russell Top 200 Growth RIC Capped Index measures the performance of the Largest Cap Growth segment of the US equity universe, with a capping methodology applied. To limit over concentration in any single security, constituents are capped quarterly so that no more than 20% of the index's weight may be allocated to a single constituent and the sum of the weights of all constituents representing more than 4.5% of the index should not exceed 48% of the total index weight. The index is reconstituted annually in June and reviewed quarterly in line with the underlying Russell Index.

10-Year Performance - Total Return



Performance and Volatility - Total Return

Index (USD)	Return %					Return pa %*		Volatility %**			
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
Russell Top 200 Growth RIC Capped Index	12.0	16.5	20.0	28.7	37.5	151.2	11.2	20.2	16.2	21.6	20.7
Russell Top 200 Growth RIC Capped Net Tax Index	11.9	16.4	19.8	28.4	36.5	147.6	10.9	19.9	16.2	21.6	20.7
Russell Top 200® Growth Index	12.4	17.0	20.5	29.2	38.1	152.3	11.4	20.3	16.4	21.6	20.7

* Compound annual returns measured over 3 and 5 years respectively

** Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

Year-on-Year Performance - Total Return

Index % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
Russell Top 200 Growth RIC Capped Index	13.6	8.2	6.9	31.9	-0.5	36.5	39.3	31.2	-29.7	46.6
Russell Top 200 Growth RIC Capped Net Tax Index	13	7.6	6.4	31.3	-0.9	35.9	38.9	30.9	-29.9	46.2
Russell Top 200® Growth Index	13.6	8.2	6.9	31.9	-0.5	36.5	39.3	31.2	-29.7	46.6

FEATURES

Objective

Designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

A transparent and replicable index construction strategy. Stocks in the underlying universe are screened to ensure that the index is tradable.

Capping

To limit over concentration in any single security, constituents are capped quarterly so that no more than 20% of the index's weight may be allocated to a single constituent and the sum of the weights of all constituents representing more than 4.5% of the index should not exceed 48% of the total index weight.

Transparency

The index uses a transparent, rules-based construction process. Index methodologies are freely available on the FTSE Russell website.

Industry Classification Benchmark (ICB)

ICB is a comprehensive and rules based, transparent classification methodology based on research and market trends designed to support investment solutions. It was launched in 2005 and enhanced in 2019 with the integration of the Russell Global Sectors (RGS) classification scheme and additional structural enhancements.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell Top 200 Growth RIC Capped Index	1.8	0.5	1.0	1.0	-9.2	-32.6	-32.6	-32.6
Russell Top 200 Growth RIC Capped Net Tax Index	1.8	0.5	1.0	1.0	-9.2	-32.8	-32.8	-32.8
Russell Top 200® Growth Index	1.8	0.5	1.0	1.0	-9.6	-32.6	-32.6	-32.6

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	31	14,242,582	60.03
15	Telecommunications	2	139,231	0.59
20	Health Care	14	1,886,561	7.95
30	Financials	9	493,039	2.08
35	Real Estate	3	131,727	0.56
40	Consumer Discretionary	19	4,388,438	18.50
45	Consumer Staples	7	634,909	2.68
50	Industrials	17	1,635,774	6.89
55	Basic Materials	2	68,338	0.29
65	Utilities	2	104,828	0.44
Totals		106	23,725,427	100.00

Top 10 Constituents

Constituent	ICB Subsector	Net MCap (USDm)	Wgt %
Apple Inc.	Computer Hardware	2,827,376	11.92
Microsoft Corp	Software	2,703,622	11.40
Nvidia	Semiconductors	2,437,730	10.27
Amazon.Com	Diversified Retailers	1,607,549	6.78
Meta Platforms Inc	Consumer Digital Services	1,042,501	4.39
Alphabet Class A	Consumer Digital Services	921,601	3.88
Broadcom	Semiconductors	792,414	3.34
Alphabet Class C	Consumer Digital Services	779,507	3.29
Tesla	Automobiles	745,036	3.14
Lilly (Eli) & Co	Pharmaceuticals	742,569	3.13
Totals		14,599,905	61.54

Index Characteristics

Attributes	Russell Top 200 Growth RIC Capped	Russell Top 200 Growth RIC Capped Net Tax
Number of constituents	106	106
Dividend Yield %	0.63	0.44
Constituent (Wgt %)		
Average	0.94	0.94
Largest	11.92	11.92
Median	0.30	0.30
Top 10 Holdings (Wgt %)	61.54	61.54

INFORMATION

Index Universe

Russell Top 200 Growth Index

Index Launch

24th April 2024

Base Date

31st December 1985

Base Value

100

Investability Screen

Actual free float and liquidity screen applied to underlying indexes

Index Calculation

End-of-day

End-of-Day Distribution

Via SFTP and email

Currency

USD, EUR, GBP, JPY, AUD, CNY, HKD, CAD

Review Dates

Annually in June with Share and IPO updates in March, September and December

Bloomberg Tickers

EOD Price Return - R200GRCP

EOD Total Return - R200GRC

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