About the index
The Russell Top 50 Mega Cap Index measures the performance of the largest companies in the Russell 3000 Index. It includes approximately 50 of the largest securities based on a combination of their market cap and current index membership and represents approximately 40% of the total market capitalization of the Russell 3000. The Russell Top 50 Index is constructed to provide a comprehensive unbiased and stable barometer of the largest U.S. companies. The Index is completely reconstituted annually to ensure new and growing equities are reflected.

Index characteristics
(As of 4/30/2020)

<table>
<thead>
<tr>
<th></th>
<th>Russell Top 50® Mega Cap</th>
<th>Russell 3000®</th>
</tr>
</thead>
<tbody>
<tr>
<td>Price/Book</td>
<td>4.14</td>
<td>3.05</td>
</tr>
<tr>
<td>Dividend Yield</td>
<td>1.89</td>
<td>2.02</td>
</tr>
<tr>
<td>P/E Ex-Neg Earnings</td>
<td>20.87</td>
<td>19.30</td>
</tr>
<tr>
<td>EPS Growth - 5 Years</td>
<td>15.73</td>
<td>13.79</td>
</tr>
<tr>
<td>Number of Holdings</td>
<td>53</td>
<td>2,969</td>
</tr>
</tbody>
</table>

Market capitalization (in billions USD)
(As of 4/30/2020)

<table>
<thead>
<tr>
<th></th>
<th>Russell Top 50® Mega Cap</th>
<th>Russell 3000®</th>
</tr>
</thead>
<tbody>
<tr>
<td>Average Market Cap ($-WTD)</td>
<td>$581.131</td>
<td>$288.311</td>
</tr>
<tr>
<td>Median Market Cap</td>
<td>$181.417</td>
<td>$1.338</td>
</tr>
<tr>
<td>Largest Stock by Market Cap</td>
<td>$1373.254</td>
<td>$1373.254</td>
</tr>
</tbody>
</table>

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

<table>
<thead>
<tr>
<th>Russell Top 50® Mega Cap</th>
<th>Bloomberg</th>
<th>PR</th>
<th>RTOP50</th>
</tr>
</thead>
<tbody>
<tr>
<td>Bloomberg</td>
<td>TR</td>
<td>RUTP50TR</td>
<td></td>
</tr>
<tr>
<td>Reuters</td>
<td>PR</td>
<td>.RU50</td>
<td></td>
</tr>
<tr>
<td>Reuters</td>
<td>TR</td>
<td>.RU50TR</td>
<td></td>
</tr>
</tbody>
</table>

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 50® Mega Cap Index is January 1, 2005. The inception date of the Russell 3000® Index is January 1, 1984. 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

<table>
<thead>
<tr>
<th></th>
<th>1 yr</th>
<th>3 yr</th>
<th>5 yr</th>
<th>10 yr</th>
<th>2015</th>
<th>2016</th>
<th>2017</th>
<th>2018</th>
<th>2019</th>
<th>2020</th>
</tr>
</thead>
<tbody>
<tr>
<td>Russell Top 50 Mega Cap</td>
<td>6.99</td>
<td>11.95</td>
<td>11.31</td>
<td>12.26</td>
<td>4.33</td>
<td>10.43</td>
<td>22.81</td>
<td>-2.98</td>
<td>32.86</td>
<td>-4.41</td>
</tr>
<tr>
<td>Russell 3000</td>
<td>-1.04</td>
<td>8.02</td>
<td>8.33</td>
<td>11.29</td>
<td>0.48</td>
<td>12.74</td>
<td>21.13</td>
<td>-5.24</td>
<td>31.02</td>
<td>-10.42</td>
</tr>
</tbody>
</table>

Data as of April 30, 2020. 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 April 30, 2020. 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 (%)

<table>
<thead>
<tr>
<th></th>
<th>1 yr</th>
<th>3 yr</th>
<th>5 yr</th>
<th>10 yr</th>
<th>As of April 30, 2020</th>
</tr>
</thead>
<tbody>
<tr>
<td>Russell Top 50 Mega Cap</td>
<td>21.88</td>
<td>16.22</td>
<td>14.47</td>
<td>13.49</td>
<td></td>
</tr>
<tr>
<td>Russell 3000</td>
<td>23.65</td>
<td>17.27</td>
<td>15.16</td>
<td>14.30</td>
<td></td>
</tr>
</tbody>
</table>

Sharpe Ratio

<table>
<thead>
<tr>
<th></th>
<th>1 yr</th>
<th>3 yr</th>
<th>5 yr</th>
<th>10 yr</th>
<th>As of April 30, 2020</th>
</tr>
</thead>
<tbody>
<tr>
<td>Russell Top 50 Mega Cap</td>
<td>0.33</td>
<td>0.69</td>
<td>0.75</td>
<td>0.89</td>
<td></td>
</tr>
<tr>
<td>Russell 3000</td>
<td>0.00</td>
<td>0.45</td>
<td>0.54</td>
<td>0.79</td>
<td></td>
</tr>
</tbody>
</table>

Top ten index constituents

<table>
<thead>
<tr>
<th>Company</th>
</tr>
</thead>
<tbody>
<tr>
<td>Microsoft Corp</td>
</tr>
<tr>
<td>Apple Inc</td>
</tr>
<tr>
<td>Amazon Com Inc</td>
</tr>
<tr>
<td>Facebook Inc</td>
</tr>
<tr>
<td>Alphabet Inc Cl C</td>
</tr>
<tr>
<td>Alphabet Inc Cl A</td>
</tr>
<tr>
<td>Johnson &amp; Johnson</td>
</tr>
<tr>
<td>Berkshire Hathaway Inc</td>
</tr>
<tr>
<td>Visa Inc</td>
</tr>
<tr>
<td>Jpmorgan Chase &amp; Co</td>
</tr>
</tbody>
</table>

Total* As of April 30, 2020

*May not equal due to rounding
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