

Russell 1000 ex Top 50 Mega Cap Index

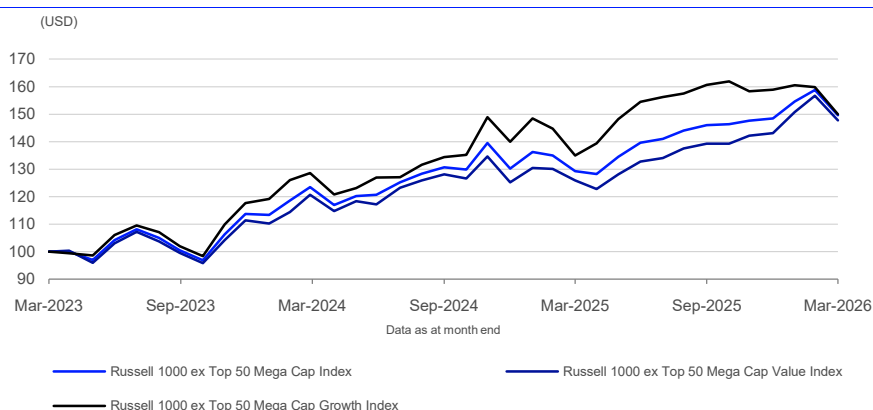
Data as at: 31 March 2026

The Russell 1000[®] ex Top 50 Mega Cap Index represents the large cap segment of the US equity universe, excluding the largest 50 mega cap stocks. It includes the remaining largest 950 US stocks in the Russell 1000 after excluding the largest 50 stocks in the index.

The Russell 1000[®] ex Top 50 Mega Cap Value Index represents companies that exhibit value characteristics across US large cap stocks, excluding the largest 50 mega cap stocks. It includes those 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).

The Russell 1000[®] ex Top 50 Mega Cap Growth Index represents companies that exhibit growth characteristics across US large cap stocks, excluding the largest 50 mega cap stocks. It includes those companies with relatively higher price-to-book ratios, higher I/B/E/S forecast medium term (2 year) growth and higher sales per share historical growth (5 years).

3-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 1000 ex Top 50 Mega Cap Index	0.7	2.4	0.7	15.7	49.6	49.8	14.4	8.4	17.9	13.3	15.8
Russell 1000 ex Top 50 Mega Cap Value Index	3.3	6.1	3.3	17.4	47.8	53.1	13.9	8.9	17.2	13.2	15.7
Russell 1000 ex Top 50 Mega Cap Growth Index	-5.6	-6.6	-5.6	11.1	50.0	41.8	14.5	7.2	21.2	15.4	17.8

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
Russell 1000 ex Top 50 Mega Cap Index	13.3	20.8	-6.3	30.2	15.9	23.2	-14.4	16.8	14.5	14.1
Russell 1000 ex Top 50 Mega Cap Value Index	19.5	14.5	-10.2	26.9	5.6	25.7	-7.9	11.8	12.4	14.3
Russell 1000 ex Top 50 Mega Cap Growth Index	7.2	28.1	-1.9	34.4	30.1	18.6	-24.4	25.6	19	13.5

FEATURES

Objective

The indexes are designed for use in the creation of index tracking funds, derivatives and as performance benchmarks.

Investability

Stocks are selected and weighted to ensure that the index is investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

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

Availability

The indexes are calculated based on price and total return methodologies, available end of day.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell 1000 ex Top 50 Mega Cap Index	0.9	1.2	0.5	0.7	-12.5	-17.9	-23.4	-38.2
Russell 1000 ex Top 50 Mega Cap Value Index	1.0	1.1	0.6	0.6	-12.5	-17.5	-19.1	-40.8
Russell 1000 ex Top 50 Mega Cap Growth Index	0.5	1.1	0.4	0.8	-12.3	-21.1	-34.4	-35.1

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

Top 10 Constituents - Russell 1000 ex Top 50 Mega Cap Index

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Micron Technology	Technology Hardware and Equipment	376,726	1.40
Caterpillar	Industrial Engineering	327,386	1.22
Advanced Micro Dev	Technology Hardware and Equipment	326,958	1.21
Applied Materials	Technology Hardware and Equipment	270,603	1.00
Lam Research	Technology Hardware and Equipment	267,732	0.99
GE Vernova	General Industrials	235,198	0.87
Citigroup	Banks	196,176	0.73
Intel Corp	Technology Hardware and Equipment	194,338	0.72
NextEra Energy Inc	Electricity	193,381	0.72
KLA Corporation	Technology Hardware and Equipment	193,355	0.72
Totals		2,581,853	9.59

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	126	4,813,944	17.88
1510	Telecommunications	17	478,549	1.78
2010	Health Care	96	2,891,065	10.74
3010	Banks	31	790,480	2.94
3020	Financial Services	63	1,721,778	6.39
3030	Insurance	42	1,097,539	4.08
3510	Real Estate	64	1,321,642	4.91
4010	Automobiles and Parts	12	192,231	0.71
4020	Consumer Products and Services	48	626,228	2.33
4030	Media	18	442,908	1.64
4040	Retailers	37	944,647	3.51
4050	Travel and Leisure	43	1,001,412	3.72
4510	Food, Beverage and Tobacco	35	620,239	2.30
4520	Personal Care, Drug and Grocery Stores	15	552,629	2.05
5010	Construction and Materials	33	664,649	2.47
5020	Industrial Goods and Services	158	4,941,181	18.35
5510	Basic Resources	20	552,392	2.05
5520	Chemicals	17	263,288	0.98
6010	Energy	36	1,379,057	5.12
6510	Utilities	44	1,634,592	6.07
Totals		955	26,930,450	100.00

INFORMATION

Index Universe

Russell 1000 Index

Index Launch

1st July 2021

Base Date

19th March 2021

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via SFTP and email

Currency

USD, AUD, CAD, CHF, EUR, GBP, JPY, SGD, ZAR

Review Dates

Annually in June.

Index Characteristics

Attributes	Russell 1000 ex Top 50 Mega Cap
Number of constituents	955
Net MCap (USDm)	26,930,450
Dividend Yield %	1.68
Constituent Sizes (Net MCap USDm)	
Average	28,199
Largest	376,726
Smallest	122
Median	13,023
Weight of Largest Constituent (%)	1.40
Top 10 Holdings (% Index MCap)	9.59

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