

Russell 1000 ex Top 50 Mega Cap Index

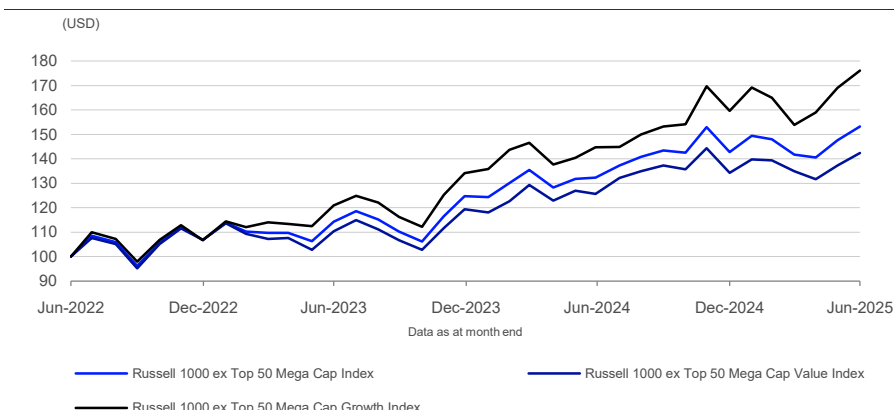
Data as at: 30 June 2025

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	8.0	7.3	7.3	15.7	53.2	89.7	15.3	13.7	18.4	15.6	16.8
Russell 1000 ex Top 50 Mega Cap Value Index	5.5	6.0	6.0	13.3	42.4	92.8	12.5	14.0	17.4	15.3	16.9
Russell 1000 ex Top 50 Mega Cap Growth Index	14.4	10.3	10.3	21.7	76.2	87.1	20.8	13.3	22.1	17.5	18.6

* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
Russell 1000 ex Top 50 Mega Cap Index	-1.5	13.3	20.8	-6.3	30.2	15.9	23.2	-14.4	16.8	14.5
Russell 1000 ex Top 50 Mega Cap Value Index	-5.3	19.5	14.5	-10.2	26.9	5.6	25.7	-7.9	11.8	12.4
Russell 1000 ex Top 50 Mega Cap Growth Index	2.4	7.2	28.1	-1.9	34.4	30.1	18.6	-24.4	25.6	19

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	0.9	0.8	0.7	-17.9	-17.9	-23.4	-38.2
Russell 1000 ex Top 50 Mega Cap Value Index	0.8	0.8	0.8	0.5	-17.5	-17.5	-19.1	-40.8
Russell 1000 ex Top 50 Mega Cap Growth Index	1.0	1.1	0.7	0.8	-21.1	-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 %
Advanced Micro Dev	Technology Hardware and Equipment	228,066	0.89
Disney (Walt) Company	Media	224,129	0.87
Texas Instruments	Technology Hardware and Equipment	188,319	0.73
Booking Holdings	Travel and Leisure	187,953	0.73
Caterpillar	Industrial Engineering	179,396	0.70
Qualcomm	Technology Hardware and Equipment	174,732	0.68
Adobe	Software and Computer Services	164,326	0.64
S&P Global	Finance and Credit Services	161,585	0.63
Blackrock Inc	Investment Banking and Brokerage Services	159,757	0.62
Boston Scientific Corp	Medical Equipment and Services	158,230	0.62
Totals		1,826,492	7.12

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	128	4,168,007	16.25
1510	Telecommunications	17	427,308	1.67
2010	Health Care	96	2,818,879	10.99
3010	Banks	31	657,127	2.56
3020	Financial Services	63	1,977,323	7.71
3030	Insurance	42	1,228,615	4.79
3510	Real Estate	63	1,317,662	5.14
4010	Automobiles and Parts	12	169,796	0.66
4020	Consumer Products and Services	49	731,400	2.85
4030	Media	20	524,161	2.04
4040	Retailers	37	867,080	3.38
4050	Travel and Leisure	44	1,125,244	4.39
4510	Food, Beverage and Tobacco	36	643,180	2.51
4520	Personal Care, Drug and Grocery Stores	16	573,137	2.23
5010	Construction and Materials	33	624,579	2.43
5020	Industrial Goods and Services	159	4,671,019	18.21
5510	Basic Resources	19	377,939	1.47
5520	Chemicals	17	238,085	0.93
6010	Energy	38	1,044,085	4.07
6510	Utilities	44	1,465,834	5.71
Totals		964	25,650,460	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	964
Net MCap (USDm)	25,650,460
Dividend Yield %	1.60
Constituent Sizes (Net MCap USDm)	
Average	26,608
Largest	228,066
Smallest	210
Median	12,378
Weight of Largest Constituent (%)	0.89
Top 10 Holdings (% Index MCap)	7.12

© 2025 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. "FTSE Canada", (4) FTSE Fixed Income LLC ("FTSE FI"), (5) FTSE (Beijing) Consulting Limited ("WOFE"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, WOFE, and other LSEG entities providing LSEG Benchmark and Index services. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv" , "Beyond Ratings®", "WMR™" , "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors.

FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
email info@ftserussell.com; or
call your regional Client Services Team office:

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