



Russell Top 50 40 Act Daily Capped Index

About the index

The Russell Top 50® 40 Act Daily Capped Index measures the performance of the largest 50 US mega cap stocks, with a capping methodology applied. Index weights are monitored daily against target weights in consideration of the definition of a “Diversified Company” via section 5(b)(1) of the Investment Company Act of 1940 (40 Act).

Index characteristics

(As of 5/31/2026)

	Russell Top 50 40 Act Daily Capped	Russell Top 50® Mega Cap
Price/Book	7.57	7.57
Dividend Yield	1.05	0.82
P/E Ex-Neg Earnings	29.41	29.41
EPS Growth - 5 Years	18.53	18.53
Number of Holdings	51	51

Market capitalization (in billions USD)

(As of 5/31/2026)

	Russell Top 50 40 Act Daily Capped	Russell Top 50® Mega Cap
Average Market Cap (\$-WTD)	\$2005.314	\$2593.254
Median Market Cap	\$346.167	\$346.167
Largest Stock by Market Cap	\$5151.816	\$5151.816

True representation of the US equity market

Objective construction methodology

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

Capping approach

The index capping methodology applied to the Russell US 40 Act Daily Capped Indexes aims to adhere to the 40 Act “diversified company” definition while reducing the probability that index constituents breach the 5/25 rule and reflecting the profile of the underlying uncapped index.

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 50® Mega Cap

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 50 40Act is February 23, 2021. 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.

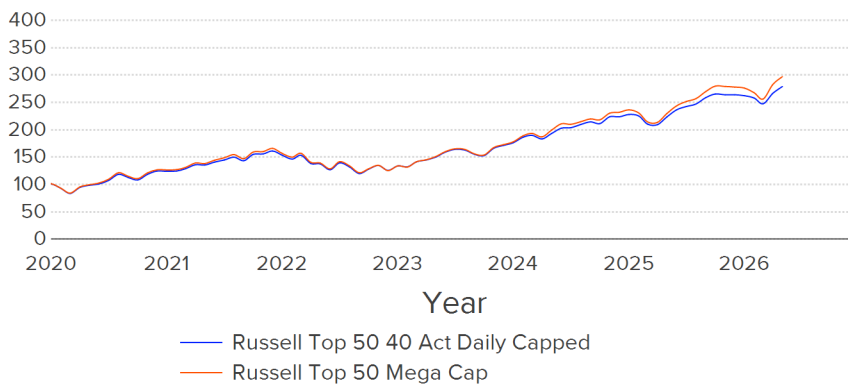
Performance

	1 yr	3 yr	5 yr	10 yr	2021	2022	2023	2024	2025	2026
Russell Top 50 40 Act Daily Capped	24.80	22.98	15.53	-	29.46	-22.05	36.40	30.47	18.04	5.70
Russell Top 50 Mega Cap	29.31	25.30	16.54	17.57	30.82	-24.05	37.78	34.24	19.93	6.85

Data as of May 31, 2026. 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

Total return(%)



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Annualized risk - Standard Dev (%)

	1 yr	3 yr	5 yr	10 yr
Russell Top 50 40 Act Daily Capped	11.40	12.58	16.03	-
Russell Top 50 Mega Cap	13.92	13.91	16.99	16.04

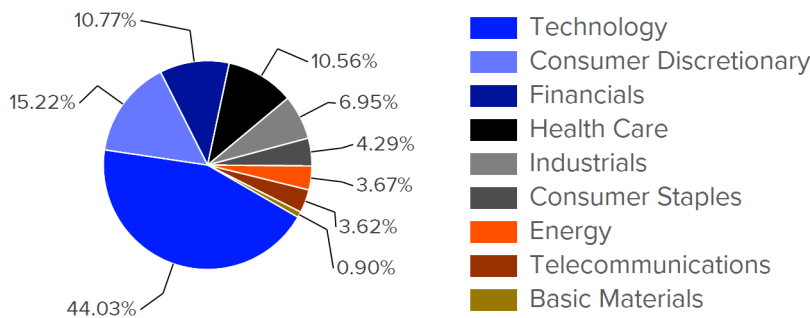
As of May 31, 2026

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell Top 50 40 Act Daily Capped	1.67	1.35	0.77	-
Russell Top 50 Mega Cap	1.65	1.36	0.79	0.95

As of May 31, 2026

ICB Industry



As of May 31, 2026

Top ten index constituents

Company	Industry
Nvidia	Technology
Apple Inc.	Technology
Microsoft Corp	Technology
Broadcom	Technology
Amazon.Com	Consumer Discretionary
Meta Platforms Inc	Technology
Tesla	Consumer Discretionary
Lilly (Eli) & Co	Health Care
Berkshire Hathaway B	Financials
JPMorgan Chase & Co	Financials

As of May 31, 2026

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For over 35 years we have been at the forefront of driving change for the investor, always innovating to shape the next generation of benchmarks and investment solutions that open up new opportunities for the global investment community.

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