

Russell Top 200 Growth 40 Act Daily Capped Index

About the index

The Russell Top 200® Growth 40 Act Daily Capped Index measures the performance of US mega cap growth 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). IPOs with investable market cap above the Russell Top 500 breakpoint are eligible for fast entry; breakpoints are set semi-annually and market-adjusted quarterly.

Index characteristics

(As of 6/30/2026)

| | Russell Top 200 Growth 40 Act Daily Capped | Russell Top 200® Growth |
|----------------------|--|-------------------------|
| Price/Book | 15.15 | 15.15 |
| Dividend Yield | 0.50 | 0.49 |
| P/E Ex-Neg Earnings | 36.01 | 36.01 |
| EPS Growth - 5 Years | 20.15 | 20.15 |
| Number of Holdings | 101 | 101 |

Market capitalization (in billions USD)

(As of 6/30/2026)

| | Russell Top 200 Growth 40 Act Daily Capped | Russell Top 200® Growth |
|-----------------------------|--|-------------------------|
| Average Market Cap (\$-WTD) | \$1776.079 | \$2112.351 |
| Median Market Cap | \$160.374 | \$160.374 |
| Largest Stock by Market Cap | \$4862.187 | \$4862.187 |

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 200® Growth

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 200 Growth 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.

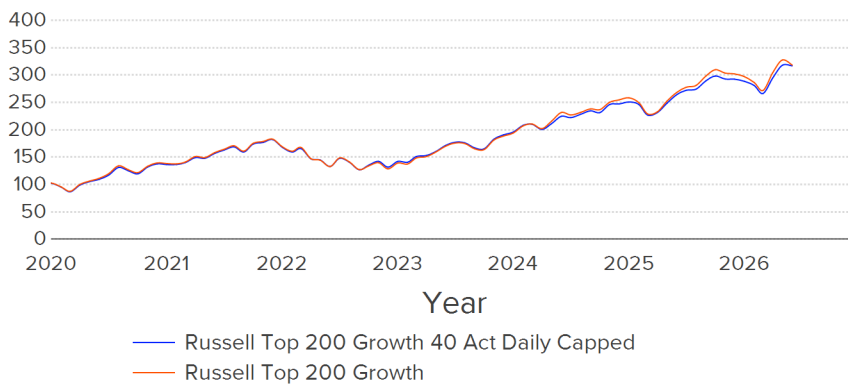
Performance

| | 1 yr | 3 yr | 5 yr | 10 yr | 2021 | 2022 | 2023 | 2024 | 2025 | 2026 |
|--|-------|-------|-------|-------|-------|--------|-------|-------|-------|------|
| Russell Top 200 Growth 40 Act Daily Capped | 19.94 | 22.74 | 15.11 | - | 32.34 | -27.67 | 44.69 | 29.69 | 18.32 | 8.33 |
| Russell Top 200 Growth | 18.68 | 23.28 | 15.00 | 19.69 | 31.24 | -29.74 | 46.62 | 35.16 | 18.62 | 5.37 |

Data as of June 30, 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 200 Growth 40 Act Daily Capped | 15.28 | 15.05 | 18.51 | - |
| Russell Top 200 Growth | 17.00 | 16.38 | 19.46 | 17.82 |

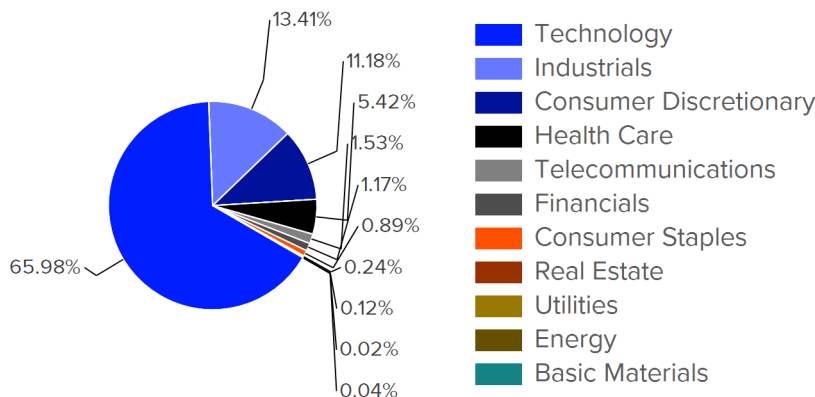
As of June 30, 2026

Sharpe Ratio

| | 1 yr | 3 yr | 5 yr | 10 yr |
|--|------|------|------|-------|
| Russell Top 200 Growth 40 Act Daily Capped | 1.01 | 1.14 | 0.67 | - |
| Russell Top 200 Growth | 0.86 | 1.11 | 0.65 | 0.98 |

As of June 30, 2026

ICB Industry



As of June 30, 2026

Top ten index constituents

| Company | Industry |
|--------------------|------------------------|
| Nvidia | Technology |
| Alphabet Class A | Technology |
| Apple Inc. | Technology |
| Alphabet Class C | Technology |
| Tesla | Consumer Discretionary |
| Lilly (Eli) & Co | Health Care |
| Advanced Micro Dev | Technology |
| Micron Technology | Technology |
| Microsoft Corp | Technology |
| Broadcom | Technology |

As of June 30, 2026

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