

Russell Top 50 Mega Cap Index

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 45% of the total market capitalization of the Russell 3000, as of the most recent reconstitution. The Russell Top 50 Index is constructed to provide a comprehensive unbiased and stable barometer of the largest US companies. The Index is completely reconstituted annually to ensure new and growing equities are reflected.

Index characteristics

(As of 9/30/2024)

	Russell Top 50® Mega Cap	Russell 3000®
Price/Book	7.18	4.57
Dividend Yield	0.91	1.27
P/E Ex-Neg Earnings	30.59	26.22
EPS Growth - 5 Years	22.71	17.94
Number of Holdings	51	2,987

Market capitalization (in billions USD)

(As of 9/30/2024)

	Russell Top 50® Mega Cap	Russell 3000®
Average Market Cap (\$-WTD)	\$1633.962	\$865.783
Median Market Cap	\$305.671	\$2.280
Largest Stock by Market Cap	\$3597.958	\$3597.958

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

Russell Top 50® Mega Cap		
Bloomberg	PR	RTOP50
Bloomberg	TR	RUTP50TR
Reuters	PR	.RU50
Reuters	TR	.RU50TR

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® Mega Cap Index is January 1, 2005. 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.

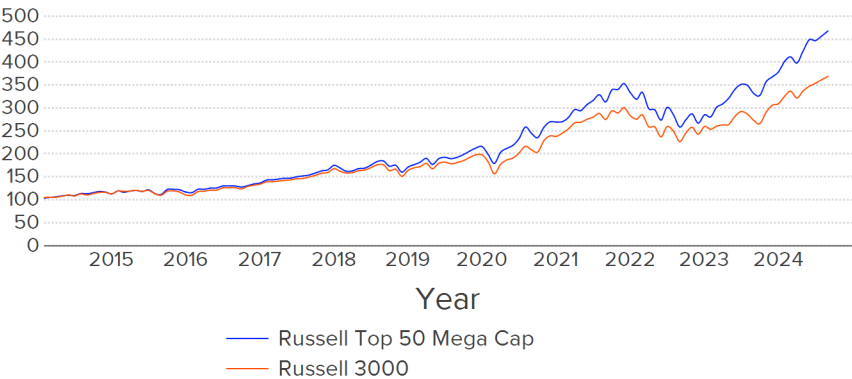
Performance

	1 yr	3 yr	5 yr	10 yr	2019	2020	2021	2022	2023	2024
Russell Top 50 Mega Cap	41.09	14.31	19.41	15.25	32.86	26.80	30.82	-24.05	37.78	27.27
Russell 3000	35.19	10.29	15.26	12.83	31.02	20.89	25.66	-19.21	25.96	20.63

Data as of September 30, 2024. 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 Mega Cap	11.73	18.54	18.80	15.87
Russell 3000	12.06	17.55	18.44	15.60

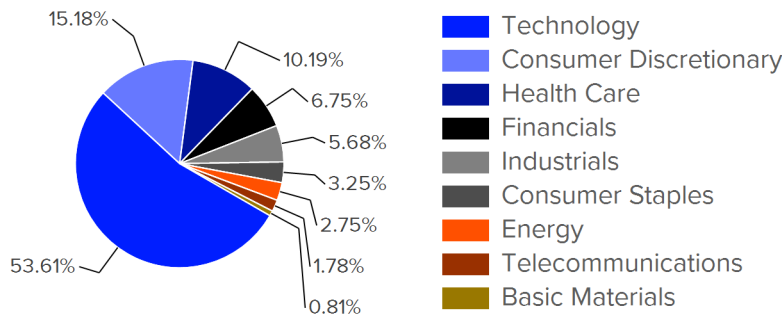
As of September 30, 2024

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell Top 50 Mega Cap	2.56	0.64	0.93	0.88
Russell 3000	2.14	0.45	0.74	0.75

As of September 30, 2024

ICB Industry



As of September 30, 2024

Top ten index constituents

Company	Industry
Apple Inc	Technology
Microsoft Corp	Technology
Nvidia Corp	Technology
Amazon Com Inc	Consumer Discretionary
Meta Platforms Inc	Technology
Alphabet Inc Cl A	Technology
Berkshire Hathaway Inc	Financials
Alphabet Inc Cl C	Technology
Broadcom Inc	Technology
Tesla Inc	Consumer Discretionary

As of September 30, 2024

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