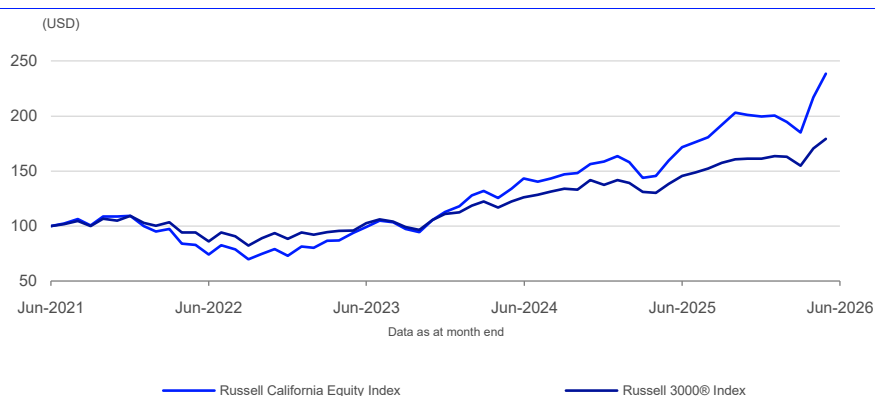


# Russell California Equity Index

Data as at: 29 May 2026

Russell California Equity Index is designed to reflect the performance of Russell 3000 companies headquartered in California. The index is screened for minimum size and liquidity. The index is market cap weighted with a 10% company cap applied in addition to capping applied in consideration of RIC 5/50 limits. The index is rebalanced on a quarterly basis in line with the parent Russell 3000 Index

## 5-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 California Equity Index	22.6	18.6	19.5	49.6	154.3	154.3	36.5	20.5	17.6	18.7	21.9
Russell 3000® Index	10.0	11.2	11.2	29.4	86.8	83.6	23.2	12.9	12.2	13.2	16.0

\* 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 California Equity Index	9.4	32.6	-2.2	37.2	43.2	26.3	-33.3	55	40.5	25.9
Russell 3000® Index	12.7	21.1	-5.2	31	20.9	25.7	-19.2	26	23.8	17.1

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell California Equity Index	2.8	2.0	0.9	1.1	-13.3	-25.0	-38.9	-38.9
Russell 3000® Index	2.4	1.8	0.8	1.0	-8.9	-19.3	-25.1	-35.0

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

Drawdown - based on daily data

## FEATURES

### Objective

The indexes are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

### Investability

The index follows a liquidity weighting scheme with a weight cap mechanism to achieve an overall more diversified, better liquidity investable opportunity set.

### Liquidity

Stocks in the underlying universe are liquidity screened to ensure tradability.

### Transparency

The index 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, total return, and net total return methodologies, and 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.

**Top 10 Constituents**

Constituent	ICB Industry	Net MCap (USDm)	Wgt %
Apple Inc.	Technology	2,665,721	9.81
Nvidia	Technology	2,528,648	9.30
Broadcom	Technology	2,314,911	8.52
Meta Platforms Inc	Technology	1,518,412	5.59
Alphabet Class A	Technology	1,513,623	5.57
Advanced Micro Dev	Technology	1,258,435	4.63
Alphabet Class C	Technology	1,219,786	4.49
Visa	Industrials	1,059,029	3.90
Intel Corp	Technology	766,179	2.82
Cisco Systems	Telecommunications	725,703	2.67
<b>Totals</b>		<b>15,570,447</b>	<b>57.28</b>

**ICB Industry Breakdown**

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	96	19,494,036	71.71
15	Telecommunications	8	1,113,443	4.10
20	Health Care	82	1,543,181	5.68
30	Financials	27	691,364	2.54
35	Real Estate	18	564,712	2.08
40	Consumer Discretionary	40	1,720,598	6.33
45	Consumer Staples	4	114,918	0.42
50	Industrials	32	1,677,087	6.17
60	Energy	3	53,881	0.20
65	Utilities	8	212,022	0.78
<b>Totals</b>		<b>318</b>	<b>27,185,241</b>	<b>100.00</b>

**Index Characteristics**

Attributes	Russell California Equity	Russell 3000®
Number of constituents	318	2903
Net MCap (USDm)	27,185,241	72,263,078
Dividend Yield %	0.50	1.09
Constituent Sizes (Net MCap USDm)		
Average	85,488	24,893
Largest	2,665,721	4,931,751
Smallest	436	1
Median	6,524	2,095
Weight of Largest Constituent (%)	9.81	6.82
Top 10 Holdings (% Index MCap)	57.28	34.70

**INFORMATION****Index Universe**

Russell 3000 Index

**Index Launch**

2 February 2026

**Base Date**

19 December 2014

**Base Value**

1000

**History start Date**

19 December 2014

**Index Calculation**

Available end-of-day

**End-of-Day Distribution**

Via SFTP and email

**Currency**

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

**Review Dates**

Quarterly in March, September, December, and June. 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.

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