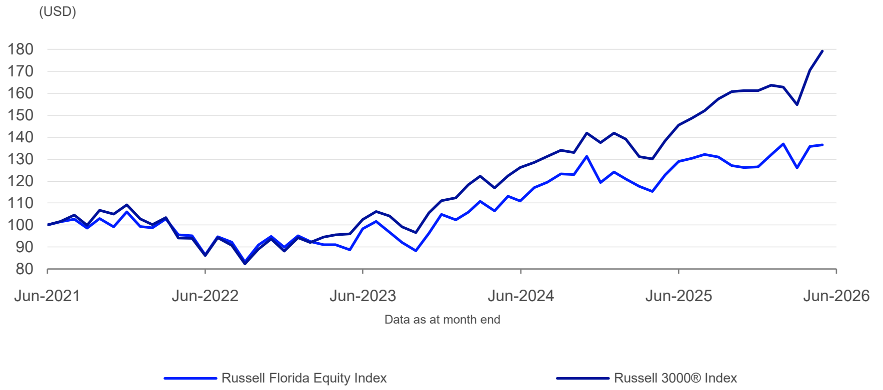
# Russell Florida Equity Index

Data as at: 29 May 2026

Russell Florida Equity Index is designed to reflect the performance of Russell 3000 companies headquartered in Florida. 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 Florida Equity Index | -0.2 | 8.2 | 8.0 | 11.2 | 54.0 | 34.2 | 15.5 | 6.1 | 15.3 | 14.8 | 17.7 |
| 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 Florida Equity Index | 12.8 | 27.6 | -4.3 | 28.2 | 10.2 | 19.2 | -15.1 | 16.5 | 13.9 | 6 |
| 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 Florida Equity Index | 0.8 | 1.0 | 0.3 | 0.6 | -11.2 | -19.4 | -22.5 | -41.3 |
| 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 % |
|---|---|---|---|
| Palantir Technologies | Technology | 145,909 | 9.75 |
| NextEra Energy Inc | Utilities | 134,136 | 8.96 |
| CSX Corp | Industrials | 107,489 | 7.18 |
| Monolithic Power Systems | Technology | 91,714 | 6.13 |
| Royal Caribbean Group | Consumer Discretionary | 91,236 | 6.10 |
| L3Harris Technologies | Industrials | 74,469 | 4.98 |
| Carrier Global | Industrials | 63,443 | 4.24 |
| Jabil | Technology | 47,858 | 3.20 |
| Carnival Corporation Ltd | Consumer Discretionary | 45,324 | 3.03 |
| Roper Technologies | Technology | 44,217 | 2.96 |
| **Totals** | | **845,795** | **56.53** |

## ICB Industry Breakdown

| ICB Code | ICB Industry | No. of Cons | Net MCap (USDm) | Wgt % |
|---|---|---|---|---|
| 10 | Technology | 7 | 351,879 | 23.52 |
| 15 | Telecommunications | 1 | 10,771 | 0.72 |
| 20 | Health Care | 7 | 18,857 | 1.26 |
| 30 | Financials | 18 | 127,623 | 8.53 |
| 35 | Real Estate | 11 | 84,117 | 5.62 |
| 40 | Consumer Discretionary | 14 | 264,260 | 17.66 |
| 45 | Consumer Staples | 2 | 14,832 | 0.99 |
| 50 | Industrials | 23 | 465,427 | 31.11 |
| 55 | Basic Materials | 3 | 22,366 | 1.49 |
| 60 | Energy | 1 | 1,955 | 0.13 |
| 65 | Utilities | 1 | 134,136 | 8.96 |
| **Totals** | | **88** | **1,496,222** | **100.00** |

## Index Characteristics

| Attributes | Russell Florida Equity | Russell 3000® |
|---|---|---|
| Number of constituents | 88 | 2903 |
| Net MCap (USDm) | 1,496,222 | 72,263,078 |
| Dividend Yield % | 1.67 | 1.09 |
| Constituent Sizes (Net MCap USDm) | | |
| Average | 17,003 | 24,893 |
| Largest | 145,909 | 4,931,751 |
| Smallest | 667 | 1 |
| Median | 5,932 | 2,095 |
| Weight of Largest Constituent (%) | 9.75 | 6.82 |
| Top 10 Holdings (% Index MCap) | 56.53 | 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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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