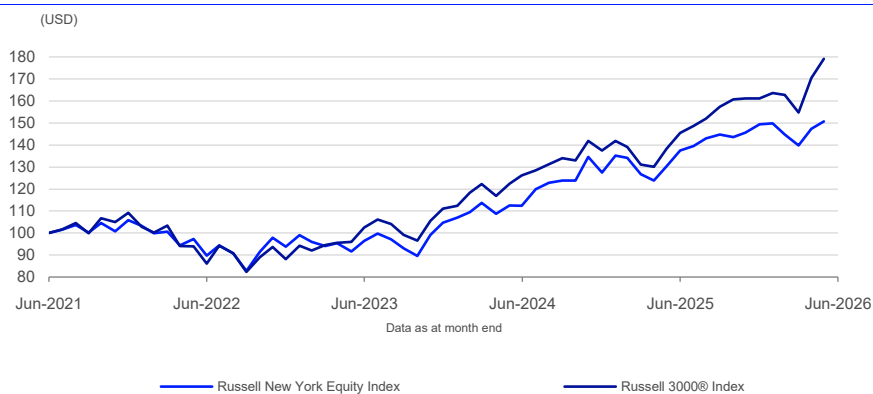


# Russell New York Equity Index

Data as at: 29 May 2026

Russell New York Equity Index is designed to reflect the performance of Russell 3000 companies headquartered in New York. 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 New York Equity Index	4.2	3.5	1.0	15.7	64.6	51.3	18.1	8.6	14.0	14.1	15.3
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 New York Equity Index	13.9	16.2	-6.8	29.4	5.8	21.5	-11.4	11.6	21.8	17.2
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 New York Equity Index	1.1	1.3	0.6	0.7	-11.9	-18.5	-22.9	-37.1
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 %
JPMorgan Chase & Co	Financials	524,274	9.72
Mastercard CL A	Industrials	422,302	7.83
Goldman Sachs Group	Financials	320,244	5.94
International Bus Machns.	Technology	294,448	5.46
Morgan Stanley	Financials	250,770	4.65
Citigroup	Financials	231,896	4.30
Verizon Communications	Telecommunications	214,584	3.98
Pepsico	Consumer Staples	209,974	3.89
American Express Com	Industrials	181,622	3.37
Blackrock Inc	Financials	169,727	3.15
<b>Totals</b>		<b>2,819,841</b>	<b>52.28</b>

**ICB Industry Breakdown**

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	20	609,102	11.29
15	Telecommunications	1	214,584	3.98
20	Health Care	16	299,009	5.54
30	Financials	67	2,693,583	49.94
35	Real Estate	17	117,842	2.18
40	Consumer Discretionary	33	347,953	6.45
45	Consumer Staples	5	312,405	5.79
50	Industrials	21	710,418	13.17
55	Basic Materials	2	23,262	0.43
60	Energy	1	5,501	0.10
65	Utilities	5	60,397	1.12
<b>Totals</b>		<b>188</b>	<b>5,394,054</b>	<b>100.00</b>

**Index Characteristics**

Attributes	Russell New York Equity	Russell 3000®
Number of constituents	188	2903
Net MCap (USDm)	5,394,054	72,263,078
Dividend Yield %	2.13	1.09
Constituent Sizes (Net MCap USDm)		
Average	28,692	24,893
Largest	524,274	4,931,751
Smallest	488	1
Median	4,499	2,095
Weight of Largest Constituent (%)	9.72	6.82
Top 10 Holdings (% Index MCap)	52.28	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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Data definitions available from  
[info@ftserussell.com](mailto:info@ftserussell.com)

To learn more, visit [lseg.com/ftse-russell](https://lseg.com/ftse-russell);  
email [info@ftserussell.com](mailto:info@ftserussell.com); or  
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#### 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