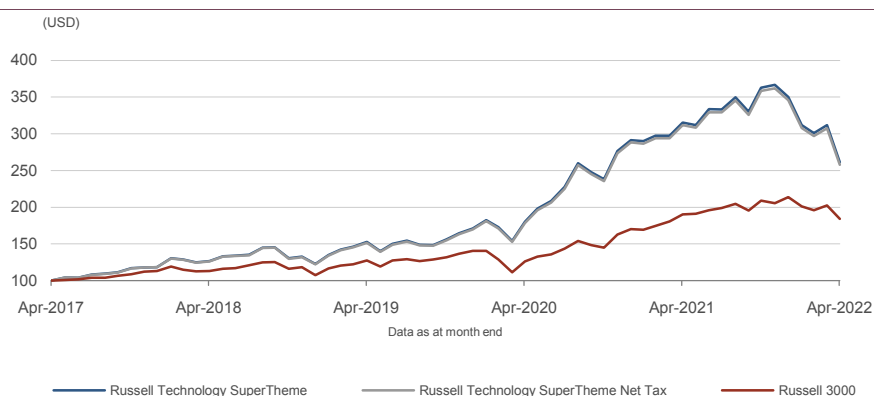


# Russell Technology SuperTheme Index

Data as at: 29 April 2022

The Russell Technology SuperTheme Index is a liquidity-weighted multi-theme index based on the Russell 3000 Index which represents approximately 98% of the investable US equity market. The index employs natural language processing techniques in selecting constituents associated with the underlying themes. The index is designed to represent the performance of companies associated with various technology themes, including but not limited to artificial intelligence, cloud computing, cybersecurity, fintech, blockchain, future transportation, internet of things, robotics, automation, video gaming, and virtual reality.

## 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 Technology SuperTheme	-16.3	-28.0	-25.4	-17.1	71.1	161.3	19.6	21.2	28.1	28.6	22.4
Russell Technology SuperTheme Net Tax	-16.3	-28.0	-25.4	-17.3	69.9	157.9	19.3	20.9	28.1	28.6	22.4
Russell 3000	-8.4	-11.7	-13.8	-3.1	44.7	84.3	13.1	13.0	16.8	21.6	17.1

\* 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)	2017	2018	2019	2020	2021
Russell Technology SuperTheme	34.7	3.8	39.3	70.2	20.2
Russell Technology SuperTheme Net Tax	34.2	3.4	39.0	69.8	19.9
Russell 3000	21.1	-5.2	31.0	20.9	25.7

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell Technology SuperTheme	-0.6	0.7	0.9	-	-32.8	-34.0	-34.0	-
Russell Technology SuperTheme Net Tax	-0.6	0.7	0.9	-	-32.8	-34.0	-34.0	-
Russell 3000	-0.2	0.6	0.8	0.9	-14.3	-35.0	-35.0	-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.

### Capping

Constituents are capped quarterly in March, June, September and December so that no more than 5% of the indexes weight may be allocated to a single constituent.

### 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 Sector	Net MCap (USDm)	Wgt %
Tesla	Automobiles and Parts	339,355	5.73
Meta Platforms Inc	Software and Computer Services	331,213	5.59
Microsoft Corp	Software and Computer Services	307,144	5.19
Alphabet Class C	Software and Computer Services	273,122	4.61
Amazon.Com	Retailers	264,718	4.47
Nvidia	Technology Hardware and Equipment	260,133	4.39
Advanced Micro Dev	Technology Hardware and Equipment	254,178	4.29
Visa	Industrial Support Services	171,976	2.91
Intel Corp	Technology Hardware and Equipment	145,196	2.45
Qualcomm	Technology Hardware and Equipment	144,637	2.44
<b>Totals</b>		<b>2,491,672</b>	<b>42.09</b>

**ICB Industry Breakdown**

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	90	3,262,311	55.11
15	Telecommunications	7	241,404	4.08
20	Health Care	7	109,005	1.84
30	Financials	5	105,105	1.78
35	Real Estate	1	2,844	0.05
40	Consumer Discretionary	24	1,071,833	18.11
50	Industrials	39	1,010,576	17.07
55	Basic Materials	1	19,827	0.33
60	Energy	5	96,937	1.64
<b>Totals</b>		<b>179</b>	<b>5,919,841</b>	<b>100.00</b>

**Index Characteristics**

Attributes	Russell Technology SuperTheme
Number of constituents	179
Dividend Yield %	0.75
Constituent (Wgt %)	
Average	0.56
Largest	5.73
Median	0.17
Top 10 Holdings (Wgt %)	42.07

**INFORMATION****Index Universe**

Russell 3000 Index

**Index Launch**

10 September 2021

**Base Date**

25 June 2021

**Base Value**

1000

**Index Calculation**

Available end-of-day

**End-of-Day Distribution**

Via FTP and email

**Currency**

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

**Review Dates**

Annually in June

**History**

Available from June 2016

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