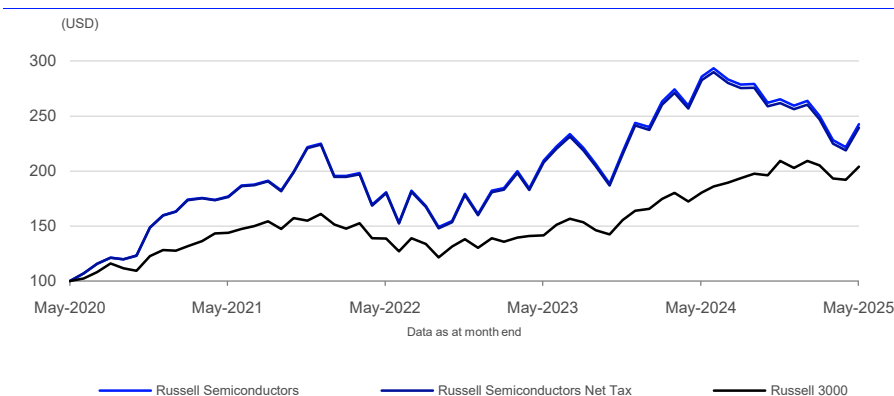


Russell Semiconductors Index

Data as at: 30 May 2025

The Russell Semiconductors Index is a liquidity-weighted thematic 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 theme. The index is designed to represent the performance of companies that design, develop, and manufacture products and services for semiconductors. This theme excludes companies that provide products and services catering to clean room system or facilities.

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 Semiconductors	-3.1	-8.5	-6.5	-15.1	34.1	142.6	10.3	19.4	41.1	32.7	27.9
Russell Semiconductors Net Tax	-3.1	-8.6	-6.6	-15.3	33.0	139.3	10.0	19.1	41.1	32.7	27.9
Russell 3000	-0.5	-2.4	0.6	13.1	47.3	104.1	13.8	15.3	20.0	16.2	16.5

* 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)	2020	2021	2022	2023	2024
Russell Semiconductors	61.4	40.9	-28.4	51.4	6.4
Russell Semiconductors Net Tax	60.8	40.5	-28.6	50.9	6.2
Russell 3000	20.9	25.7	-19.2	26.0	23.8

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell Semiconductors	-0.4	0.4	0.7	-	-40.1	-40.1	-40.1	-
Russell Semiconductors Net Tax	-0.4	0.3	0.7	-	-40.2	-40.2	-40.2	-
Russell 3000	0.7	0.9	0.9	0.8	-19.3	-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.

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 %
Broadcom	Technology Hardware and Equipment	412,496	6.17
Nvidia	Technology Hardware and Equipment	370,069	5.54
Advanced Micro Dev	Technology Hardware and Equipment	365,415	5.47
KLA Corporation	Technology Hardware and Equipment	353,713	5.29
Texas Instruments	Technology Hardware and Equipment	345,351	5.17
Lam Research	Technology Hardware and Equipment	342,099	5.12
Analog Devices	Technology Hardware and Equipment	341,555	5.11
Applied Materials	Technology Hardware and Equipment	335,540	5.02
Micron Technology	Technology Hardware and Equipment	312,280	4.67
Qualcomm	Technology Hardware and Equipment	308,990	4.62
Totals		3,487,508	52.16

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	46	5,975,625	89.38
15	Telecommunications	1	7,520	0.11
40	Consumer Discretionary	1	1,567	0.02
50	Industrials	7	439,761	6.58
55	Basic Materials	2	25,358	0.38
60	Energy	2	236,017	3.53
Totals		59	6,685,848	100.00

Index Characteristics

Attributes	Russell Semiconductors
Number of constituents	59
Dividend Yield %	1.03
Constituent (Wgt %)	
Average	1.70
Largest	6.17
Median	0.68
Top 10 Holdings (Wgt %)	52.18

INFORMATION

Index Universe

Russell 3000 Index

Index Launch

4 February 2022

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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