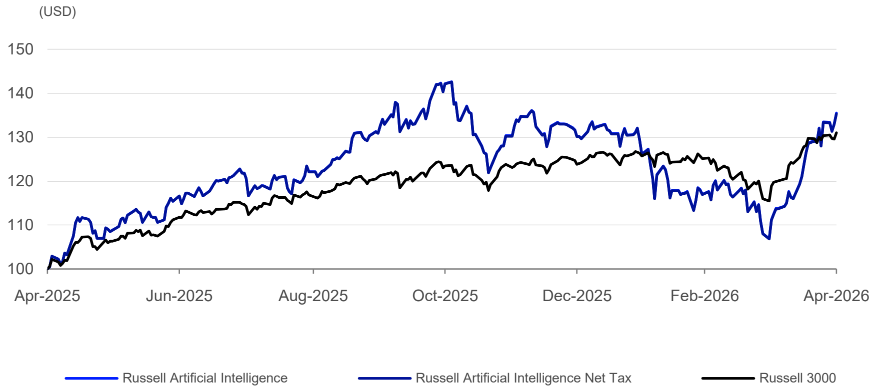
# Russell Artificial Intelligence Index

Data as at: 30 April 2026

The Russell Artificial Intelligence 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 provide products and services to facilitate use of artificial intelligence and machine learning, or are expected to benefit from the utilization of artificial intelligence.

## 1-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 Artificial Intelligence | 7.4 | -4.7 | 4.1 | 35.5 | 107.6 | 17.0 | 27.6 | 3.2 | 24.0 | 26.0 | 27.7 |
| Russell Artificial Intelligence Net Tax | 7.3 | -4.8 | 4.0 | 35.3 | 106.6 | 16.0 | 27.4 | 3.0 | 24.0 | 26.0 | 27.7 |
| Russell 3000 | 4.2 | 6.1 | 5.8 | 31.0 | 78.5 | 75.5 | 21.3 | 11.9 | 12.8 | 13.2 | 15.9 |

* 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) | 2021 | 2022 | 2023 | 2024 | 2025 |
|---|---|---|---|---|---|
| Russell Artificial Intelligence | 1.7 | -44.4 | 36.3 | 24.5 | 22.9 |
| Russell Artificial Intelligence Net Tax | 1.6 | -44.5 | 35.9 | 24.3 | 22.8 |
| Russell 3000 | 25.7 | -19.2 | 26.0 | 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 Artificial Intelligence | 1.4 | 1.1 | 0.1 | - | -25.0 | -31.4 | -57.0 | - |
| Russell Artificial Intelligence Net Tax | 1.4 | 1.1 | 0.1 | - | -25.1 | -31.5 | -57.1 | - |
| Russell 3000 | 2.4 | 1.6 | 0.7 | 0.9 | -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.

### 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 % |
| --- | --- | --- | --- |
| Intel Corp | Technology Hardware and Equipment | 1,474,792 | 8.86 |
| Advanced Micro Dev | Technology Hardware and Equipment | 1,309,609 | 7.86 |
| Amazon.Com | Retailers | 911,889 | 5.48 |
| Strategy Inc | Software and Computer Services | 846,321 | 5.08 |
| Nvidia | Technology Hardware and Equipment | 791,028 | 4.75 |
| Arista Networks | Telecommunications Equipment | 784,769 | 4.71 |
| Apple Inc. | Technology Hardware and Equipment | 775,092 | 4.65 |
| Applovin | Software and Computer Services | 695,259 | 4.17 |
| Palo Alto Networks | Software and Computer Services | 677,066 | 4.07 |
| Palantir Technologies | Software and Computer Services | 658,411 | 3.95 |
| **Totals** | | **8,924,236** | **53.59** |

## ICB Industry Breakdown

| ICB Code | ICB Industry | No. of Cons | Net MCap (USDm) | Wgt % |
| --- | --- | --- | --- | --- |
| 10 | Technology | 47 | 13,322,206 | 79.99 |
| 15 | Telecommunications | 4 | 1,309,142 | 7.86 |
| 20 | Health Care | 2 | 101,610 | 0.61 |
| 30 | Financials | 2 | 103,969 | 0.62 |
| 40 | Consumer Discretionary | 4 | 1,215,439 | 7.30 |
| 50 | Industrials | 8 | 416,753 | 2.50 |
| 60 | Energy | 2 | 184,974 | 1.11 |
| **Totals** | | **69** | **16,654,092** | **100.00** |

## Index Characteristics

| Attributes | Russell Artificial Intelligence |
| --- | --- |
| Number of constituents | 69 |
| Dividend Yield % | 0.35 |
| Constituent (Wgt %) | |
| Average | 1.45 |
| Largest | 8.86 |
| Median | 0.33 |
| Top 10 Holdings (Wgt %) | 53.58 |

## 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 2020

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:

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