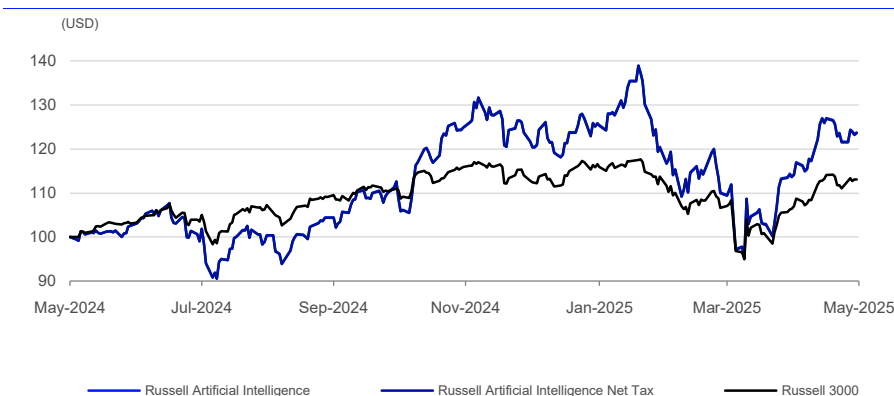


Russell Artificial Intelligence Index

Data as at: 30 May 2025

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 | 2.7 | -0.9 | 2.7 | 23.8 | 47.7 | - | 13.9 | - | 32.6 | 31.0 | 27.5 |
| Russell Artificial Intelligence Net Tax | 2.7 | -1.0 | 2.7 | 23.6 | 46.7 | - | 13.6 | - | 32.6 | 31.0 | 27.5 |
| 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 Artificial Intelligence | - | 1.7 | -44.4 | 36.3 | 24.5 |
| Russell Artificial Intelligence Net Tax | - | 1.6 | -44.5 | 35.9 | 24.3 |
| 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 Artificial Intelligence | 0.7 | 0.5 | - | - | -31.4 | -31.4 | -57.0 | - |
| Russell Artificial Intelligence Net Tax | 0.7 | 0.5 | - | - | -31.5 | -31.5 | -57.1 | - |
| 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 % |
|-----------------------|-----------------------------------|-----------------|-------|
| Palantir Technologies | Software and Computer Services | 1,086,848 | 7.10 |
| Microstrategy Class A | Software and Computer Services | 882,374 | 5.76 |
| Nvidia | Technology Hardware and Equipment | 789,944 | 5.16 |
| Advanced Micro Dev | Technology Hardware and Equipment | 780,011 | 5.09 |
| Amazon.Com | Retailers | 736,627 | 4.81 |
| Palo Alto Networks | Software and Computer Services | 726,528 | 4.74 |
| Adobe | Software and Computer Services | 678,789 | 4.43 |
| Salesforce Inc | Software and Computer Services | 675,544 | 4.41 |
| Super Micro Computer | Technology Hardware and Equipment | 674,996 | 4.41 |
| Apple Inc. | Technology Hardware and Equipment | 669,148 | 4.37 |
| Totals | | 7,700,808 | 50.28 |

ICB Industry Breakdown

| ICB Code | ICB Industry | No. of Cons | Net MCap (USDm) | Wgt % |
|----------|------------------------|-------------|-----------------|--------|
| 10 | Technology | 49 | 12,888,157 | 84.15 |
| 15 | Telecommunications | 5 | 533,015 | 3.48 |
| 20 | Health Care | 3 | 98,499 | 0.64 |
| 30 | Financials | 2 | 119,592 | 0.78 |
| 35 | Real Estate | 1 | 5,731 | 0.04 |
| 40 | Consumer Discretionary | 5 | 961,257 | 6.28 |
| 50 | Industrials | 8 | 622,548 | 4.06 |
| 60 | Energy | 2 | 87,277 | 0.57 |
| Totals | | 75 | 15,316,077 | 100.00 |

Index Characteristics

| Attributes | Russell Artificial Intelligence |
|-------------------------|---------------------------------|
| Number of constituents | 75 |
| Dividend Yield % | 0.48 |
| Constituent (Wgt %) | |
| Average | 1.33 |
| Largest | 7.10 |
| Median | 0.31 |
| Top 10 Holdings (Wgt %) | 50.28 |

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

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