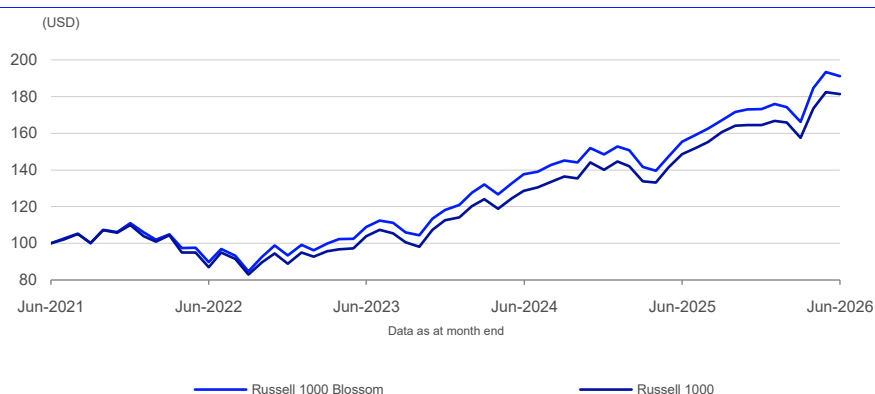


Russell 1000 Blossom Index

Data as at: 30 June 2026

The Russell 1000 Blossom Index is designed as an industry neutral benchmark that reflects the performance of companies demonstrating specific environmental, social and governance practices (ESG) in US based on Russell 1000.

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 1000 Blossom	15.1	10.4	10.4	23.1	75.7	91.3	20.7	13.8	11.9	12.9	15.5
Russell 1000	15.1	10.3	10.3	22.0	74.8	81.5	20.5	12.7	12.6	13.3	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 1000 Blossom	29.5	-15.9	26.5	25.8	16.7
Russell 1000	26.5	-19.1	26.5	24.5	17.4

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell 1000 Blossom	1.9	1.6	0.9	-	-8.8	-19.0	-24.2	-
Russell 1000	1.8	1.5	0.8	1.0	-8.8	-19.1	-25.1	-34.6

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

FEATURES

Transparency

Index governance is overseen by the FTSE Russell ESG Advisory Committee. The membership of the Committee includes independent investment professionals experienced in environmental, social and governance factors.

Criteria

Companies need to meet a variety of ESG criteria to meet the inclusion requirements - please see the Index Rules at www.ftserussell.com for details.

Objective

The index is designed for use in the creation of index tracking funds, exchange traded products and as a performance benchmark.

Investability

Stocks in the underlying index are selected and weighted to ensure that the index is investable.

Liquidity

Stocks in the underlying index are screened to ensure that the index is tradable.

Sector Neutrality

Capping is applied in conjunction with sector neutrality to maintain investability.

Availability

The index is calculated based on price and total return methodologies, available end-of-day.

Industry Classification Benchmark (ICB)

Index constituents are categorised in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents

Constituent	ICB Sector	Russell 1000 Blossom (Wgt %)	Russell 1000 (Wgt %)	Diff %
Nvidia	Technology Hardware and Equipment	7.45	6.73	0.72
Apple Inc.	Technology Hardware and Equipment	6.68	6.03	0.65
Amazon.Com	Retailers	5.95	3.33	2.62
Microsoft Corp	Software and Computer Services	4.42	4.00	0.42
Alphabet Class A	Software and Computer Services	3.32	3.00	0.32
Broadcom	Technology Hardware and Equipment	2.81	2.53	0.28
Alphabet Class C	Software and Computer Services	2.68	2.42	0.26
Micron Technology	Technology Hardware and Equipment	2.08	1.88	0.20
Meta Platforms Inc	Software and Computer Services	1.98	1.79	0.19
Lilly (Eli) & Co	Pharmaceuticals and Biotechnology	1.95	1.38	0.57
Totals		39.32	33.09	

ICB Industry Breakdown

ICB Code	ICB Industry	Russell 1000 Blossom		Russell 1000		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	77	42.14	148	41.92	0.22
15	Telecommunications	9	2.22	24	2.21	0.01
20	Health Care	32	8.66	99	8.58	0.08
30	Financials	69	9.49	142	9.77	-0.28
35	Real Estate	19	2.09	64	2.08	0.01
40	Consumer Discretionary	66	12.61	157	12.64	-0.03
45	Consumer Staples	25	3.49	53	3.48	0.01
50	Industrials	86	12.22	212	12.27	-0.04
55	Basic Materials	23	1.58	39	1.57	0.01
60	Energy	20	3.12	40	3.11	0.01
65	Utilities	14	2.39	45	2.38	0.01
Totals		440	100.00	1023	100.00	

Index Characteristics

Attributes	Russell 1000 Blossom	Russell 1000
Number of constituents	440	1023
Dividend Yield %	1.23	-
Constituent (Wgt %)		
Average	0.23	0.10
Largest	7.45	6.73
Median	0.06	0.02
Top 10 Holdings (Wgt %)	39.32	33.48

INFORMATION**Index Universe**

Russell 1000

Index Launch

17 January 2025

Base Date

15 December 2023

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via SFTP and email

Currency

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

Review Dates

Semi-annually in June and December

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