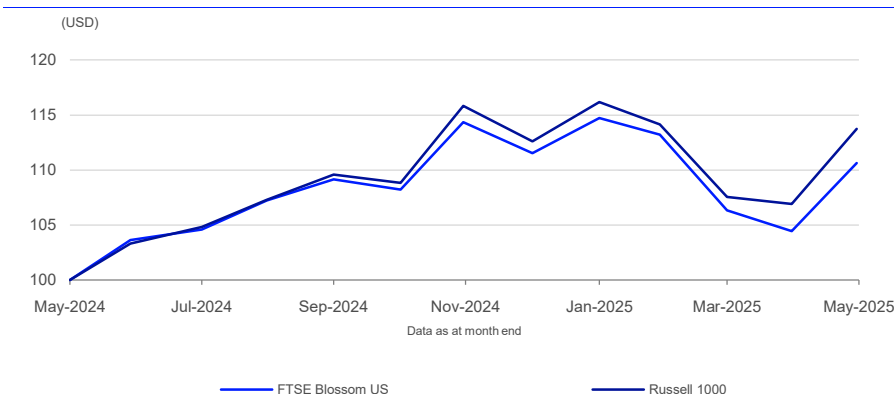


FTSE Blossom US Index

Data as at: 30 May 2025

The FTSE Blossom US 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.

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
FTSE Blossom US	-2.3	-3.2	-0.8	10.6	-	-	-	-	18.9	-	-
Russell 1000	-0.4	-1.8	1.0	13.7	49.1	107.0	14.3	15.7	19.9	16.1	16.4

* 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
FTSE Blossom US	-	-	-	-	24.5
Russell 1000	21.0	26.5	-19.1	26.5	24.5

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio					Drawdown (%)			
	1YR	3YR	5YR	10YR		1YR	3YR	5YR	10YR
FTSE Blossom US	0.6	-	-	-		-19.1	-	-	-
Russell 1000	0.7	0.9	1.0	0.8		-19.1	-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.

Industry Neutrality

Capping is applied in conjunction with industry 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	FTSE Blossom US (Wgt %)	Russell 1000 (Wgt %)	Diff %
Amazon.Com	Retailers	6.99	3.54	3.45
Microsoft Corp	Software and Computer Services	6.97	6.31	0.66
Nvidia	Technology Hardware and Equipment	6.43	5.82	0.61
Apple Inc.	Technology Hardware and Equipment	6.02	5.45	0.57
Meta Platforms Inc	Software and Computer Services	2.89	2.61	0.28
Broadcom	Technology Hardware and Equipment	2.27	2.05	0.22
Visa	Industrial Support Services	2.23	1.16	1.07
Alphabet Class A	Software and Computer Services	2.05	1.86	0.19
Alphabet Class C	Software and Computer Services	1.71	1.54	0.17
Mastercard CL A	Industrial Support Services	1.69	0.88	0.81
Totals		39.25	31.22	

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE Blossom US		Russell 1000		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	68	35.55	139	35.16	0.39
15	Telecommunications	8	2.22	19	2.10	0.12
20	Health Care	31	9.13	104	9.13	0.00
30	Financials	64	11.40	137	11.49	-0.09
35	Real Estate	17	2.30	64	2.41	-0.11
40	Consumer Discretionary	54	14.90	174	15.20	-0.31
45	Consumer Staples	23	4.26	56	4.35	-0.10
50	Industrials	72	13.00	190	12.91	0.08
55	Basic Materials	22	1.48	36	1.45	0.03
60	Energy	16	3.15	41	3.10	0.05
65	Utilities	12	2.62	43	2.69	-0.07
Totals		387	100.00	1003	100.00	

Index Characteristics

Attributes	FTSE Blossom US	Russell 1000
Number of constituents	387	1003
Dividend Yield %	1.45	-
Constituent (Wgt %)		
Average	0.26	0.10
Largest	6.99	6.31
Median	0.08	0.02
Top 10 Holdings (Wgt %)	39.25	32.65

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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