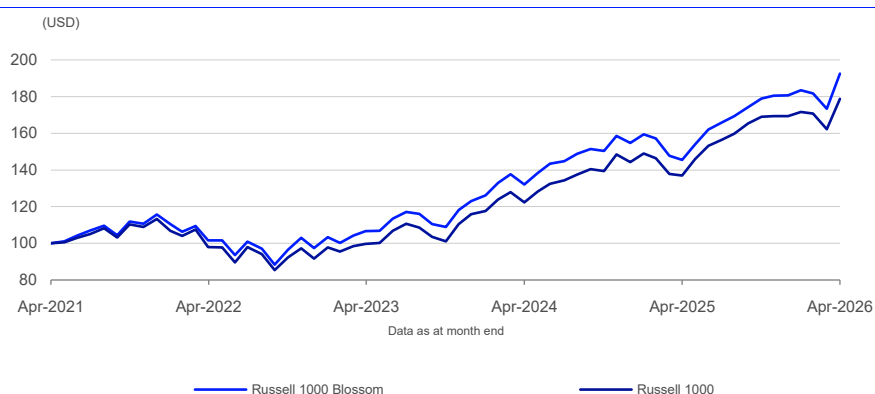


# Russell 1000 Blossom Index

Data as at: 30 April 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	4.9	7.6	6.6	32.4	80.7	92.6	21.8	14.0	12.0	12.7	15.4
Russell 1000	4.1	5.8	5.5	30.4	79.3	78.7	21.5	12.3	12.6	13.1	15.8

\* 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	2.6	1.7	0.9	-	-8.8	-19.0	-24.2	-
Russell 1000	2.4	1.7	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](http://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	7.66	7.10	0.56
Amazon.Com	Retailers	7.49	3.87	3.62
Apple Inc.	Technology Hardware and Equipment	6.41	5.94	0.47
Microsoft Corp	Software and Computer Services	4.96	4.60	0.36
Alphabet Class A	Software and Computer Services	3.67	3.40	0.27
Broadcom	Technology Hardware and Equipment	3.16	2.93	0.23
Alphabet Class C	Software and Computer Services	2.96	2.75	0.21
Meta Platforms Inc	Software and Computer Services	2.19	2.03	0.16
JPMorgan Chase & Co	Banks	1.88	1.29	0.59
Walmart	Retailers	1.69	0.87	0.82
<b>Totals</b>		<b>42.07</b>	<b>34.78</b>	

**ICB Industry Breakdown**

ICB Code	ICB Industry	Russell 1000 Blossom		Russell 1000		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	76	39.95	139	40.13	-0.18
15	Telecommunications	7	2.23	21	2.13	0.10
20	Health Care	31	8.39	102	8.28	0.11
30	Financials	69	9.92	142	10.09	-0.17
35	Real Estate	20	2.11	64	2.18	-0.08
40	Consumer Discretionary	64	14.64	166	13.77	0.87
45	Consumer Staples	23	3.45	54	3.55	-0.10
50	Industrials	82	11.55	196	12.03	-0.47
55	Basic Materials	22	1.61	38	1.64	-0.03
60	Energy	20	3.65	38	3.67	-0.01
65	Utilities	14	2.49	44	2.54	-0.05
<b>Totals</b>		<b>428</b>	<b>100.00</b>	<b>1004</b>	<b>100.00</b>	

**Index Characteristics**

Attributes	Russell 1000 Blossom	Russell 1000
Number of constituents	428	1004
Dividend Yield %	1.24	-
Constituent (Wgt %)		
Average	0.23	0.10
Largest	7.66	7.10
Median	0.06	0.02
Top 10 Holdings (Wgt %)	42.07	35.59

**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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