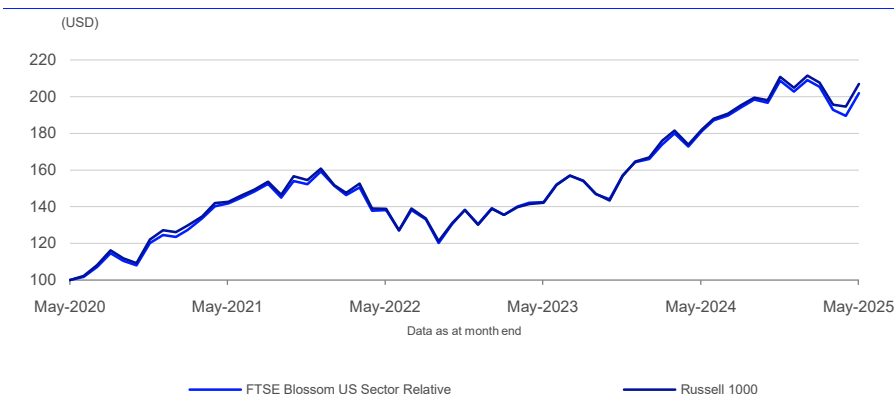


# FTSE Blossom US Sector Relative Index

Data as at: 30 May 2025

The FTSE Blossom US Sector Relative Index is designed as a sector neutral benchmark that reflects the performance of the companies demonstrating specific environmental, social and governance practices (ESG) in US based on Russell 1000. In addition, the index is designed to support the transition to a low carbon economy by evaluating companies' climate governance activities aligned with the Taskforce on Climate-related Financial Disclosures' recommendations and carbon emissions intensity to determine stock eligibility for index inclusion. The index combines data and analysis from FTSE Russell and the Transition Pathway Initiative (TPI). For further information about the TPI, please visit <https://transitionpathwayinitiative.org/>

## 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  |
| FTSE Blossom US Sector Relative | -1.7     | -3.3 | -0.4 | 11.5 | 46.1 | 101.9 | 13.5         | 15.1 | 19.5           | 16.0 | 16.2 |
| 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 Sector Relative | 17.3 | 27.8 | -18.0 | 25.9 | 23.4 |
| 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 Sector Relative | 0.6               | 0.8 | 0.9 | -    | -19.8        | -19.8 | -25.0 | -     |
| 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](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                        | FTSE Blossom US Sector Relative (Wgt %) | Russell 1000 (Wgt %) | Diff % |
|---------------------|-----------------------------------|---|----------------------|--------|
| Microsoft Corp      | Software and Computer Services    | 7.25                                    | 6.31                 | 0.94   |
| Nvidia              | Technology Hardware and Equipment | 6.91                                    | 5.82                 | 1.09   |
| Apple Inc.          | Technology Hardware and Equipment | 6.47                                    | 5.45                 | 1.02   |
| Amazon.Com          | Retailers                         | 4.46                                    | 3.54                 | 0.92   |
| Meta Platforms Inc  | Software and Computer Services    | 3.01                                    | 2.61                 | 0.40   |
| Alphabet Class A    | Software and Computer Services    | 2.14                                    | 1.86                 | 0.28   |
| Tesla               | Automobiles and Parts             | 1.86                                    | 1.77                 | 0.09   |
| Alphabet Class C    | Software and Computer Services    | 1.78                                    | 1.54                 | 0.24   |
| Visa                | Industrial Support Services       | 1.72                                    | 1.16                 | 0.56   |
| JPMorgan Chase & Co | Banks                             | 1.55                                    | 1.37                 | 0.18   |
| Totals              |                                   | 37.15                                   | 31.43                |        |

ICB Industry Breakdown

|          |                        | FTSE Blossom US Sector Relative |        | Russell 1000 |        |        |
|----------|------------------------|---------------------------------|--------|--------------|--------|--------|
| ICB Code | ICB Industry           | No. of Cons                     | Wgt %  | No. of Cons  | Wgt %  | Diff % |
| 10       | Technology             | 70                              | 34.77  | 139          | 35.16  | -0.39  |
| 15       | Telecommunications     | 10                              | 2.25   | 19           | 2.10   | 0.15   |
| 20       | Health Care            | 57                              | 9.15   | 104          | 9.13   | 0.02   |
| 30       | Financials             | 71                              | 11.57  | 137          | 11.49  | 0.08   |
| 35       | Real Estate            | 31                              | 2.38   | 64           | 2.41   | -0.03  |
| 40       | Consumer Discretionary | 88                              | 14.86  | 174          | 15.20  | -0.34  |
| 45       | Consumer Staples       | 27                              | 4.17   | 56           | 4.35   | -0.19  |
| 50       | Industrials            | 98                              | 13.49  | 190          | 12.91  | 0.57   |
| 55       | Basic Materials        | 20                              | 1.50   | 36           | 1.45   | 0.05   |
| 60       | Energy                 | 22                              | 3.15   | 41           | 3.10   | 0.04   |
| 65       | Utilities              | 23                              | 2.71   | 43           | 2.69   | 0.02   |
| Totals   |                        | 517                             | 100.00 | 1003         | 100.00 |        |

Index Characteristics

| Attributes              | FTSE Blossom US Sector Relative | Russell 1000 |
|-------------------------|---------------------------------|--------------|
| Number of constituents  | 517                             | 1003         |
| Dividend Yield %        | 1.39                            | -            |
| Constituent (Wgt %)     |                                 |              |
| Average                 | 0.19                            | 0.10         |
| Largest                 | 7.25                            | 6.31         |
| Median                  | 0.05                            | 0.02         |
| Top 10 Holdings (Wgt %) | 37.15                           | 32.65        |

INFORMATION

Index Universe

Russell 1000

Index Launch

17 January 2025

Base Date

24 June 2016

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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