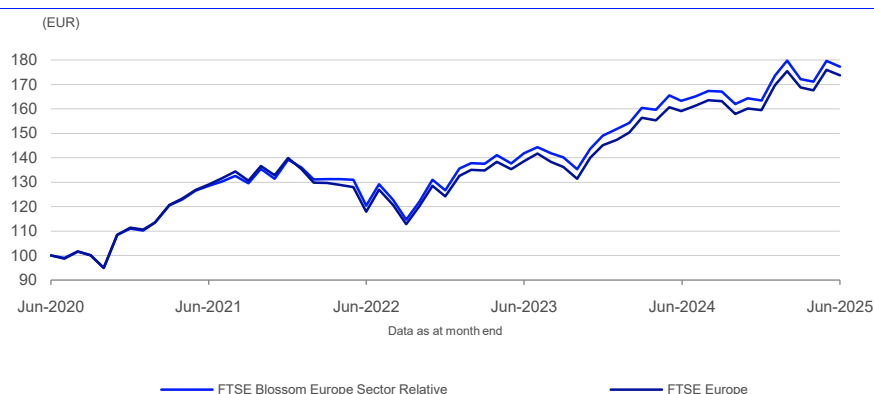


# FTSE Blossom Europe Sector Relative Index

Data as at: 30 June 2025

The FTSE Blossom Europe 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 Europe. 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 (EUR)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Blossom Europe Sector Relative	2.9	8.5	8.5	8.5	47.2	77.3	13.8	12.1	14.8	14.8	13.6
FTSE Europe	3.0	8.9	8.9	9.2	47.3	73.8	13.8	11.7	14.6	14.5	13.6

\* 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 % (EUR)	2020	2021	2022	2023	2024
FTSE Blossom Europe Sector Relative	-3.5	25.4	-9.1	17.7	9.6
FTSE Europe	-2.7	25.6	-11.2	16.8	9.9

## Return/Risk Ratio and Drawdown - Total Return

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Blossom Europe Sector Relative	0.6	0.9	0.9	0.5	-16.7	-16.7	-20.2	-35.5
FTSE Europe	0.6	0.9	0.9	0.5	-16.2	-16.2	-21.4	-35.7

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	Country/Market	ICB Sector	FTSE Blossom Europe Sector Relative (Wgt %)	FTSE Europe (Wgt %)	Diff %
SAP	Germany	Software and Computer Services	3.38	2.43	0.95
ASML Holding	Netherlands	Technology Hardware and Equipment	2.58	2.44	0.14
Nestle	Switzerland	Food Producers	2.33	1.96	0.37
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	2.30	1.78	0.52
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	2.27	1.76	0.51
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	2.22	1.72	0.50
HSBC Hldgs	UK	Banks	1.98	1.66	0.32
Airbus	France	Aerospace and Defense	1.93	0.95	0.98
Shell	UK	Oil Gas and Coal	1.87	1.63	0.23
Siemens AG	Germany	General Industrials	1.69	1.46	0.22
Totals			22.55	17.79	

Country/Market Breakdown

	FTSE Blossom Europe Sector Relative		FTSE Europe		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Austria	4	0.37	6	0.36	0.01
Belgium	3	0.52	13	1.55	-1.02
Czech Rep.	2	0.10	4	0.11	-0.01
Denmark	12	3.64	18	3.30	0.34
Finland	12	1.82	14	1.56	0.26
France	49	19.38	61	16.01	3.37
Germany	42	15.17	65	15.05	0.12
Greece	9	0.46	28	0.52	-0.05
Hungary	1	0.01	5	0.22	-0.21
Iceland	-	-	8	0.06	-0.06
Ireland	2	0.32	5	0.50	-0.18
Italy	22	5.04	37	5.04	0.00
Netherlands	17	5.42	29	6.68	-1.26
Norway	8	0.39	15	0.93	-0.55
Poland	1	0.05	10	0.64	-0.59
Portugal	4	0.27	5	0.30	-0.03
Romania	1	0.03	7	0.11	-0.08
Spain	21	5.71	23	4.99	0.71
Sweden	27	3.68	53	4.74	-1.06
Switzerland	30	15.68	53	14.08	1.60
Turkiye	25	0.31	118	0.62	-0.31
UK	69	21.63	97	22.63	-1.01
Totals	361	100.00	674	100.00	

INFORMATION

Index Universe

FTSE Europe Index

Index Launch

17 January 2025

Base Date

19 June 2015

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

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE Blossom Europe Sector Relative		FTSE Europe		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	15	8.48	26	8.52	-0.05
15	Telecommunications	12	2.86	23	2.89	-0.03
20	Health Care	32	13.30	55	13.25	0.05
30	Financials	66	23.14	128	23.20	-0.05
35	Real Estate	16	1.15	33	1.15	0.00
40	Consumer Discretionary	50	9.34	87	9.31	0.03
45	Consumer Staples	27	8.72	50	8.74	-0.02
50	Industrials	80	19.32	148	19.24	0.08
55	Basic Materials	26	4.13	53	4.13	0.00
60	Energy	13	5.07	25	5.08	-0.01
65	Utilities	24	4.49	46	4.48	0.01
Totals		361	100.00	674	100.00	

Index Characteristics

Attributes	FTSE Blossom Europe Sector Relative	FTSE Europe
Number of constituents	361	674
Dividend Yield %	3.18	3.12
Constituent (Wgt %)		
Average	0.28	0.15
Largest	3.38	2.44
Median	0.11	0.05
Top 10 Holdings (Wgt %)	22.55	18.46

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