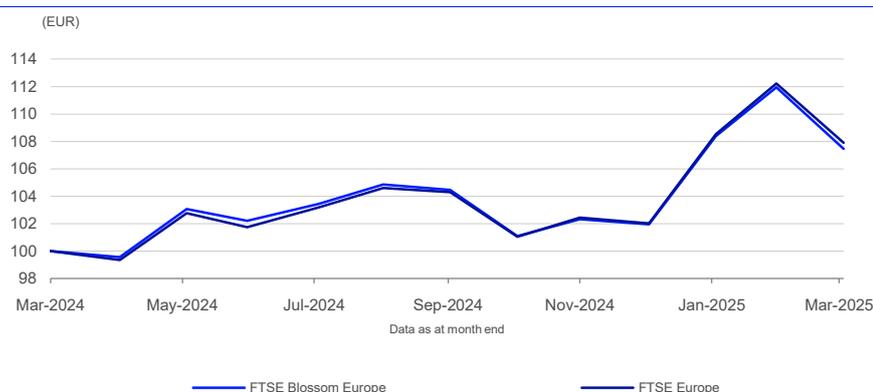


# FTSE Blossom Europe Index

Data as at: 31 March 2025

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

## 1-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	5.4	2.9	5.4	7.5	-	-	-	-	11.1	-	-
FTSE Europe	5.8	3.5	5.8	7.9	30.1	91.4	9.2	13.9	11.0	12.1	13.7

\* 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	-	-	-	-	9.5
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	0.6	-	-	-	-7.2	-	-	-
FTSE Europe	0.7	0.8	1.0	0.4	-7.0	-15.4	-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.

### 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	Country/Market	ICB Sector	FTSE Blossom Europe (Wgt %)	FTSE Europe (Wgt %)	Diff %
SAP	Germany	Software and Computer Services	2.69	2.46	0.23
Nestle	Switzerland	Food Producers	2.57	2.20	0.36
ASML Holding	Netherlands	Technology Hardware and Equipment	2.35	2.15	0.20
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	2.10	1.93	0.18
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	2.02	1.85	0.17
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	2.01	1.85	0.17
AstraZeneca	UK	Pharmaceuticals and Biotechnology	2.01	1.85	0.17
Shell	UK	Oil Gas and Coal	1.94	1.88	0.05
Siemens AG	Germany	General Industrials	1.84	1.44	0.39
HSBC Hldgs	UK	Banks	1.81	1.71	0.11
<b>Totals</b>			<b>21.34</b>	<b>19.32</b>	

## Country/Market Breakdown

Country/Market	FTSE Blossom Europe		FTSE Europe		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Austria	5	0.34	6	0.35	-0.01
Belgium	7	1.21	13	1.55	-0.34
Czech Rep.	2	0.05	4	0.12	-0.07
Denmark	14	3.40	18	3.39	0.01
Finland	11	1.27	14	1.51	-0.24
France	55	17.16	62	16.14	1.02
Germany	42	13.81	67	14.64	-0.83
Greece	15	0.42	28	0.46	-0.04
Hungary	3	0.18	5	0.21	-0.03
Iceland	1	0.01	8	0.06	-0.04
Ireland	2	0.29	5	0.48	-0.19
Italy	28	5.03	37	4.99	0.05
Netherlands	23	5.61	30	6.17	-0.56
Norway	12	0.92	15	1.00	-0.08
Poland	7	0.49	10	0.60	-0.11
Portugal	4	0.26	5	0.26	0.01
Romania	2	0.07	7	0.10	-0.03
Spain	22	5.29	23	4.68	0.61
Sweden	36	5.03	53	5.02	0.01
Switzerland	34	15.23	52	14.51	0.73
Turkiye	38	0.49	117	0.68	-0.19
UK	85	23.42	98	23.10	0.32
<b>Totals</b>	<b>448</b>	<b>100.00</b>	<b>677</b>	<b>100.00</b>	

## INFORMATION

## Index Universe

FTSE Europe Index

## 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

Annually in June and December

## ICB Industry Breakdown

ICB Code	ICB Industry	FTSE Blossom Europe		FTSE Europe		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	19	8.18	26	8.08	0.10
15	Telecommunications	23	2.99	23	2.97	0.02
20	Health Care	35	14.39	57	14.28	0.12
30	Financials	100	22.95	128	22.80	0.15
35	Real Estate	10	1.13	33	1.07	0.06
40	Consumer Discretionary	57	9.88	91	9.94	-0.06
45	Consumer Staples	34	9.03	50	9.10	-0.07
50	Industrials	92	17.42	145	17.83	-0.41
55	Basic Materials	31	4.41	53	4.37	0.05
60	Energy	21	5.43	25	5.37	0.06
65	Utilities	26	4.19	46	4.21	-0.01
<b>Totals</b>		<b>448</b>	<b>100.00</b>	<b>677</b>	<b>100.00</b>	

## Index Characteristics

Attributes	FTSE Blossom Europe	FTSE Europe
Number of constituents	448	677
Dividend Yield %	3.13	3.12
Constituent (Wgt %)		
Average	0.22	0.15
Largest	2.69	2.46
Median	0.09	0.05
Top 10 Holdings (Wgt %)	21.34	19.32

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