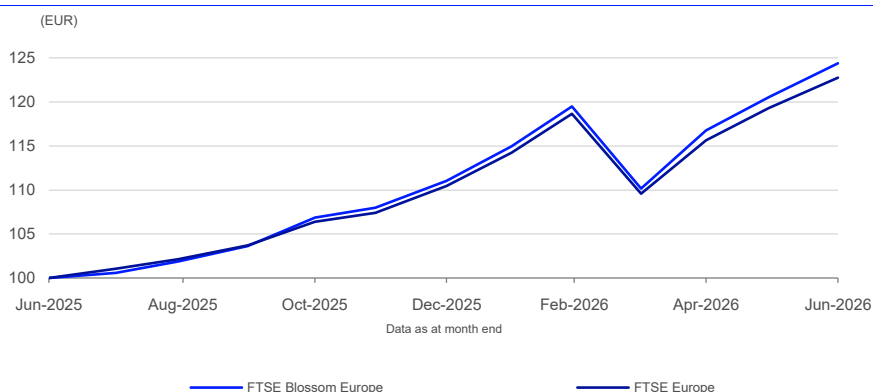


FTSE Blossom Europe Index

Data as at: 30 June 2026

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	12.9	12.0	12.0	24.4	53.3	69.7	15.3	11.2	12.4	14.1	12.7
FTSE Europe	12.0	11.2	11.2	22.8	53.9	65.3	15.5	10.6	12.1	13.8	12.6

* 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)	2021	2022	2023	2024	2025
FTSE Blossom Europe	25.9	-9.5	17.4	9.3	19.9
FTSE Europe	25.6	-11.2	16.8	9.9	20.3

Return/Risk Ratio and Drawdown - Total Return

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Blossom Europe	1.9	1.1	0.9	-	-9.6	-16.7	-20.2	-
FTSE Europe	1.8	1.1	0.8	0.8	-9.4	-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 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 %
ASML Holding	Netherlands	Technology Hardware and Equipment	5.70	5.14	0.56
HSBC Hldgs	UK	Banks	2.28	2.21	0.08
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	2.19	1.98	0.20
Roche Holding	Switzerland	Pharmaceuticals and Biotechnology	2.17	1.96	0.20
Nestle	Switzerland	Food Producers	2.11	1.79	0.32
AstraZeneca	UK	Pharmaceuticals and Biotechnology	2.10	1.90	0.20
Siemens AG	Germany	General Industrials	1.86	1.60	0.26
Shell	UK	Oil Gas and Coal	1.49	1.48	0.02
Banco Santander	Spain	Banks	1.40	1.35	0.05
Iberdrola	Spain	Electricity	1.40	1.14	0.26
Totals			22.70	20.55	

Country/Market Breakdown

Country/Market	FTSE Blossom Europe		FTSE Europe		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Austria	6	0.57	9	0.58	-0.01
Belgium	7	1.33	14	1.81	-0.48
Czech Rep.	2	0.04	4	0.10	-0.06
Denmark	14	2.41	17	2.47	-0.06
Finland	12	2.04	14	1.81	0.23
France	51	15.36	57	14.31	1.05
Germany	47	12.52	64	12.89	-0.37
Greece	21	0.55	30	0.58	-0.04
Hungary	4	0.33	6	0.32	0.02
Iceland	3	0.03	7	0.05	-0.02
Ireland	4	0.53	5	0.54	-0.01
Italy	31	5.83	36	5.61	0.22
Netherlands	21	9.19	29	8.87	0.32
Norway	13	0.87	15	0.89	-0.03
Poland	8	0.69	10	0.72	-0.04
Portugal	4	0.30	5	0.30	0.00
Romania	2	0.09	6	0.10	-0.01
Spain	23	6.69	24	6.00	0.68
Sweden	37	4.95	54	4.89	0.06
Switzerland	34	14.39	50	14.38	0.01
Turkiye	53	0.54	115	0.73	-0.20
UK	80	20.77	93	22.04	-1.28
Totals	477	100.00	664	100.00	

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	9.63	26	9.51	0.12
15	Telecommunications	18	2.81	24	2.76	0.04
20	Health Care	36	12.81	51	12.87	-0.06
30	Financials	111	25.12	135	25.14	-0.02
35	Real Estate	9	0.95	35	0.96	-0.02
40	Consumer Discretionary	59	7.64	83	7.58	0.06
45	Consumer Staples	38	7.57	48	7.56	0.01
50	Industrials	106	18.34	145	18.46	-0.12
55	Basic Materials	31	4.50	51	4.49	0.01
60	Energy	20	5.65	22	5.66	0.00
65	Utilities	30	4.99	44	5.00	-0.02
Totals		477	100.00	664	100.00	

Index Characteristics

Attributes	FTSE Blossom Europe	FTSE Europe
Number of constituents	477	664
Dividend Yield %	2.78	2.78
Constituent (Wgt %)		
Average	0.21	0.15
Largest	5.70	5.14
Median	0.08	0.05
Top 10 Holdings (Wgt %)	22.70	20.63

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Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
email info@ftserussell.com; or
call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 7228 5659