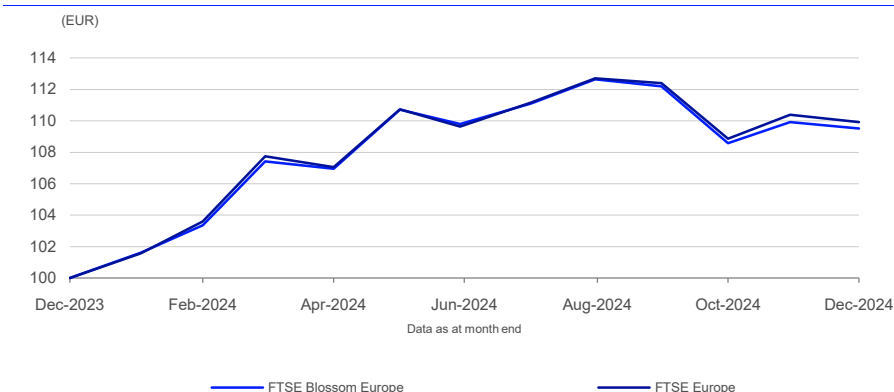


# FTSE Blossom Europe Index

Data as at: 31 December 2024

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	-2.4	-0.2	9.5	9.5	-	-	-	-	10.3	-	-
FTSE Europe	-2.2	0.3	9.9	9.9	14.0	39.3	4.5	6.8	10.2	12.6	15.9

\* 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	0.9	-	-	-	-7.2	-	-	-
FTSE Europe	0.9	0.3	0.4	0.5	-7.0	-21.4	-35.7	-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 %
ASML Holding	Netherlands	Technology Hardware and Equipment	2.76	2.54	0.22
SAP	Germany	Software and Computer Services	2.68	2.47	0.21
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	2.67	2.46	0.20
Nestle	Switzerland	Food Producers	2.26	1.96	0.30
AstraZeneca	UK	Pharmaceuticals and Biotechnology	1.96	1.81	0.15
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	1.95	1.80	0.15
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	1.94	1.79	0.15
Shell	UK	Oil Gas and Coal	1.80	1.77	0.04
HSBC Hldgs	UK	Banks	1.73	1.64	0.09
Siemens AG	Germany	General Industrials	1.68	1.33	0.35
Totals			21.43	19.57	

Country/Market Breakdown

Country/Market	FTSE Blossom Europe		FTSE Europe		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Austria	6	0.35	7	0.35	-0.01
Belgium	7	1.12	13	1.53	-0.41
Czech Rep.	2	0.04	4	0.10	-0.06
Denmark	14	4.18	18	4.15	0.03
Finland	11	1.23	14	1.48	-0.25
France	59	16.95	67	16.00	0.95
Germany	42	13.12	67	13.81	-0.68
Greece	16	0.39	29	0.43	-0.04
Hungary	3	0.16	5	0.19	-0.03
Iceland	1	0.02	9	0.06	-0.05
Ireland	2	0.25	5	0.44	-0.18
Italy	28	4.60	36	4.55	0.05
Netherlands	24	6.07	31	6.69	-0.61
Norway	12	0.85	16	0.94	-0.09
Poland	7	0.39	10	0.50	-0.10
Portugal	4	0.28	4	0.23	0.05
Romania	2	0.07	7	0.10	-0.03
Spain	23	4.73	24	4.22	0.51
Sweden	37	4.91	53	4.92	-0.01
Switzerland	34	14.86	53	14.32	0.53
Turkiye	38	0.59	115	0.81	-0.23
UK	89	24.87	101	24.21	0.67
Totals	461	100.00	688	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	7.96	26	7.93	0.02
15	Telecommunications	23	2.76	23	2.76	0.00
20	Health Care	35	14.69	58	14.74	-0.06
30	Financials	101	20.50	126	20.50	0.00
35	Real Estate	10	1.15	32	1.15	0.00
40	Consumer Discretionary	61	12.14	92	12.12	0.02
45	Consumer Staples	35	8.89	49	8.87	0.02
50	Industrials	95	18.16	150	18.17	-0.01
55	Basic Materials	33	4.61	56	4.61	-0.01
60	Energy	22	5.14	26	5.14	0.00
65	Utilities	27	4.01	50	4.00	0.01
Totals		461	100.00	688	100.00	

Index Characteristics

Attributes	FTSE Blossom Europe	FTSE Europe
Number of constituents	461	688
Dividend Yield %	3.20	3.21
Constituent (Wgt %)		
Average	0.22	0.15
Largest	2.76	2.54
Median	0.08	0.05
Top 10 Holdings (Wgt %)	21.43	19.73

© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

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