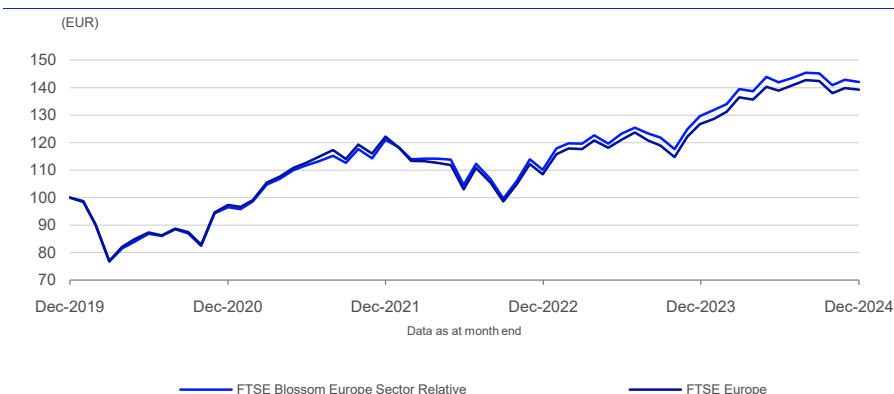


FTSE Blossom Europe Sector Relative Index

Data as at: 31 December 2024

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	-2.2	0.1	9.6	9.6	17.3	42.0	5.5	7.3	10.3	12.5	15.9
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 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	0.9	0.4	0.5	-	-7.6	-20.2	-35.5	-
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 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 %
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	3.17	2.46	0.71
SAP	Germany	Software and Computer Services	2.65	2.47	0.18
ASML Holding	Netherlands	Technology Hardware and Equipment	2.63	2.54	0.08
AstraZeneca	UK	Pharmaceuticals and Biotechnology	2.33	1.81	0.52
Nestle	Switzerland	Food Producers	2.33	1.96	0.37
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	2.32	1.80	0.52
HSBC Hldgs	UK	Banks	2.08	1.64	0.43
Shell	UK	Oil Gas and Coal	1.99	1.77	0.22
Airbus	France	Aerospace and Defense	1.66	0.87	0.80
Unilever	UK	Personal Care Drug and Grocery Stores	1.61	1.29	0.32
Totals			22.77	18.61	

Country/Market Breakdown

Country/Market	FTSE Blossom Europe Sector Relative		FTSE Europe		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Austria	3	0.33	7	0.35	-0.03
Belgium	3	0.57	13	1.53	-0.95
Czech Rep.	2	0.09	4	0.10	-0.01
Denmark	11	4.47	18	4.15	0.32
Finland	11	1.44	14	1.48	-0.04
France	47	17.08	67	16.00	1.09
Germany	42	15.13	67	13.81	1.32
Greece	6	0.22	29	0.43	-0.20
Hungary	1	0.01	5	0.19	-0.18
Iceland	-	-	9	0.06	-0.06
Ireland	2	0.28	5	0.44	-0.16
Italy	21	4.41	36	4.55	-0.13
Netherlands	19	5.97	31	6.69	-0.72
Norway	9	0.43	16	0.94	-0.51
Poland	1	0.04	10	0.50	-0.46
Portugal	4	0.26	4	0.23	0.03
Romania	2	0.03	7	0.10	-0.07
Spain	24	5.00	24	4.22	0.78
Sweden	24	3.38	53	4.92	-1.54
Switzerland	28	14.09	53	14.32	-0.24
Turkiye	22	0.34	115	0.81	-0.47
UK	74	26.43	101	24.21	2.22
Totals	356	100.00	688	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	16	7.93	26	7.93	-0.01
15	Telecommunications	12	2.74	23	2.76	-0.02
20	Health Care	30	14.59	58	14.74	-0.15
30	Financials	63	20.53	126	20.50	0.03
35	Real Estate	15	1.14	32	1.15	0.00
40	Consumer Discretionary	50	12.17	92	12.12	0.05
45	Consumer Staples	25	8.91	49	8.87	0.04
50	Industrials	80	18.19	150	18.17	0.02
55	Basic Materials	26	4.62	56	4.61	0.00
60	Energy	15	5.15	26	5.14	0.01
65	Utilities	24	4.03	50	4.00	0.03
Totals		356	100.00	688	100.00	

Index Characteristics

Attributes	FTSE Blossom Europe Sector Relative	FTSE Europe
Number of constituents	356	688
Dividend Yield %	3.27	3.21
Constituent (Wgt %)		
Average	0.28	0.15
Largest	3.17	2.54
Median	0.11	0.05
Top 10 Holdings (Wgt %)	22.77	19.73

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