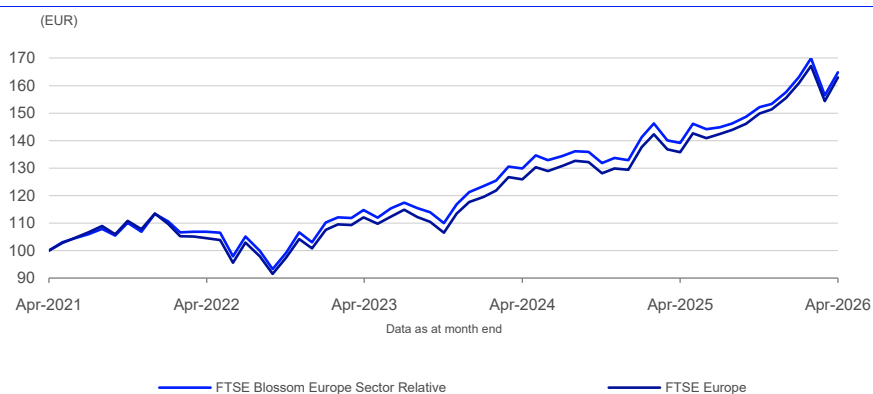


FTSE Blossom Europe Sector Relative Index

Data as at: 30 April 2026

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	1.1	8.4	4.6	18.4	43.6	64.8	12.8	10.5	11.7	13.7	12.6
FTSE Europe	1.3	8.7	4.7	19.9	45.3	62.9	13.3	10.3	11.7	13.5	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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE Blossom Europe Sector Relative	4.3	11.9	-9.3	26.7	-3.5	25.4	-9.1	17.7	9.6	18.6
FTSE Europe	4.1	11.0	-10.1	27.5	-2.7	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 Sector Relative	1.5	0.9	0.8	0.7	-9.7	-16.7	-20.2	-35.5
FTSE Europe	1.6	1.0	0.8	0.7	-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.

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 %
ASML Holding	Netherlands	Technology Hardware and Equipment	4.07	3.85	0.22
Roche Holding	Switzerland	Pharmaceuticals and Biotechnology	3.13	1.98	1.15
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	3.11	1.97	1.15
HSBC Hldgs	UK	Banks	2.63	2.18	0.45
Nestle	Switzerland	Food Producers	2.22	1.80	0.42
Shell	UK	Oil Gas and Coal	2.01	1.78	0.23
Airbus	France	Aerospace and Defense	1.76	0.83	0.93
SAP	Germany	Software and Computer Services	1.76	1.21	0.54
Siemens AG	Germany	General Industrials	1.71	1.51	0.20
Banco Santander	Spain	Banks	1.49	1.23	0.26
Totals			23.89	18.34	

Country/Market Breakdown

Country/Market	FTSE Blossom Europe Sector Relative		FTSE Europe		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Austria	5	0.50	9	0.53	-0.03
Belgium	4	0.72	14	1.70	-0.98
Czech Rep.	2	0.09	4	0.10	-0.01
Denmark	11	1.40	17	2.42	-1.02
Finland	12	2.49	14	1.90	0.60
France	46	17.96	57	14.52	3.45
Germany	40	12.24	64	13.38	-1.14
Greece	8	0.35	30	0.52	-0.17
Hungary	1	0.02	6	0.31	-0.30
Iceland	-	-	7	0.05	-0.05
Ireland	2	0.32	5	0.54	-0.22
Italy	23	5.75	37	5.52	0.24
Netherlands	17	7.39	29	7.58	-0.20
Norway	7	0.47	15	1.05	-0.58
Poland	1	0.05	10	0.74	-0.69
Portugal	4	0.29	5	0.33	-0.04
Romania	-	-	6	0.09	-0.09
Spain	21	6.62	24	5.73	0.89
Sweden	25	3.40	54	5.07	-1.68
Switzerland	27	17.35	50	14.07	3.27
Turkiye	22	0.41	115	0.77	-0.36
UK	69	22.17	93	23.06	-0.89
Totals	347	100.00	665	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	13	8.12	26	8.23	-0.11
15	Telecommunications	12	3.05	25	3.12	-0.07
20	Health Care	31	12.87	51	12.76	0.10
30	Financials	66	24.46	135	24.53	-0.08
35	Real Estate	18	1.01	35	0.99	0.02
40	Consumer Discretionary	43	7.54	83	7.43	0.11
45	Consumer Staples	28	7.60	48	7.67	-0.08
50	Industrials	74	18.63	143	18.60	0.04
55	Basic Materials	26	4.81	52	4.79	0.02
60	Energy	12	6.67	22	6.68	-0.01
65	Utilities	24	5.24	45	5.19	0.05
Totals		347	100.00	665	100.00	

Index Characteristics

Attributes	FTSE Blossom Europe Sector Relative	FTSE Europe
Number of constituents	347	665
Dividend Yield %	2.98	2.91
Constituent (Wgt %)		
Average	0.29	0.15
Largest	4.07	3.85
Median	0.12	0.05
Top 10 Holdings (Wgt %)	23.89	19.48

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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