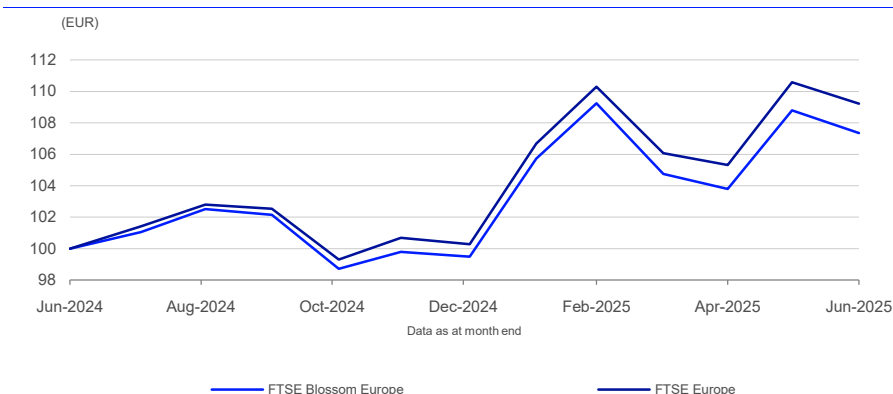


# FTSE Blossom Europe Index

Data as at: 30 June 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	2.5	7.9	7.9	7.3	46.2	75.2	13.5	11.9	14.9	14.7	13.6
FTSE Europe	3.0	8.9	8.9	9.2	47.3	73.8	13.8	11.7	14.6	14.5	13.6

\* 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)	2020	2021	2022	2023	2024
FTSE Blossom Europe	-	25.8	-9.5	17.4	9.4
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	0.5	0.9	0.9	-	-16.7	-16.7	-20.1	-
FTSE Europe	0.6	0.9	0.9	0.5	-16.2	-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](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	2.94	2.44	0.49
SAP	Germany	Software and Computer Services	2.92	2.43	0.49
Nestle	Switzerland	Food Producers	2.24	1.96	0.28
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	1.99	1.78	0.21
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	1.97	1.76	0.21
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	1.92	1.72	0.20
Siemens AG	Germany	General Industrials	1.83	1.46	0.36
AstraZeneca	UK	Pharmaceuticals and Biotechnology	1.81	1.62	0.19
HSBC Hldgs	UK	Banks	1.71	1.66	0.05
Shell	UK	Oil Gas and Coal	1.64	1.63	0.01
Totals			20.97	18.46	

Country/Market Breakdown

Country/Market	FTSE Blossom Europe		FTSE Europe		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Austria	4	0.33	6	0.36	-0.03
Belgium	6	1.17	13	1.55	-0.38
Czech Rep.	2	0.04	4	0.11	-0.07
Denmark	13	3.23	18	3.30	-0.07
Finland	12	1.72	14	1.56	0.16
France	54	17.97	61	16.01	1.95
Germany	42	13.35	65	15.05	-1.70
Greece	15	0.48	28	0.52	-0.03
Hungary	4	0.24	5	0.22	0.01
Iceland	3	0.03	8	0.06	-0.03
Ireland	3	0.41	5	0.50	-0.09
Italy	30	5.35	37	5.04	0.31
Netherlands	23	6.54	29	6.68	-0.14
Norway	12	0.76	15	0.93	-0.18
Poland	7	0.52	10	0.64	-0.11
Portugal	3	0.25	5	0.30	-0.04
Romania	3	0.10	7	0.11	0.00
Spain	22	5.89	23	4.99	0.90
Sweden	35	4.89	53	4.74	0.15
Switzerland	35	14.78	53	14.08	0.70
Turkiye	46	0.50	118	0.62	-0.12
UK	82	21.43	97	22.63	-1.21
Totals	456	100.00	674	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	18	8.49	26	8.52	-0.03
15	Telecommunications	19	2.94	23	2.89	0.05
20	Health Care	35	13.18	55	13.25	-0.07
30	Financials	107	23.10	128	23.20	-0.10
35	Real Estate	8	1.14	33	1.15	-0.01
40	Consumer Discretionary	56	9.27	87	9.31	-0.04
45	Consumer Staples	36	8.67	50	8.74	-0.07
50	Industrials	95	19.60	148	19.24	0.36
55	Basic Materials	33	4.11	53	4.13	-0.02
60	Energy	22	5.06	25	5.08	-0.02
65	Utilities	27	4.44	46	4.48	-0.04
Totals		456	100.00	674	100.00	

Index Characteristics

Attributes	FTSE Blossom Europe	FTSE Europe
Number of constituents	456	674
Dividend Yield %	3.14	3.12
Constituent (Wgt %)		
Average	0.22	0.15
Largest	2.94	2.44
Median	0.09	0.05
Top 10 Holdings (Wgt %)	20.97	18.46

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