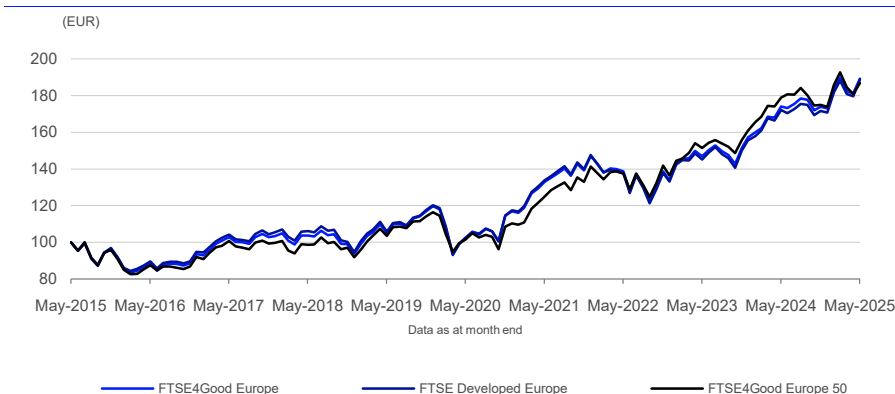


# FTSE4Good Europe Index

Data as at: 30 May 2025

FTSE4Good Europe Index is created by applying standard FTSE4Good Index Series selection criteria to the FTSE Developed Europe Index.

## 10-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
FTSE4Good Europe	-0.4	8.8	9.3	8.7	36.4	84.9	10.9	13.1	14.9	14.9	13.2
FTSE Developed Europe	0.3	9.9	10.4	9.6	37.1	84.5	11.1	13.0	14.8	15.1	13.5
FTSE4Good Europe 50	-3.1	6.8	7.3	4.3	35.8	84.1	10.7	13.0	15.2	14.5	12.8

\* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE4Good Europe	8.4	2.1	10.6	-9.4	27.7	-2.3	25.8	-9.1	17.5	10.1
FTSE Developed Europe	9.3	3.1	11.1	-10.1	26.9	-2.2	25.5	-9.7	16.9	9.8
FTSE4Good Europe 50	6.5	1.3	8.4	-7.8	26.7	-5.2	28.2	-3.5	17.9	8.2

## Return/Risk Ratio and Drawdown - Total Return

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE4Good Europe	0.6	0.8	1.0	0.5	-16.3	-16.3	-19.1	-34.4
FTSE Developed Europe	0.6	0.8	1.0	0.5	-16.3	-16.3	-20.0	-35.4
FTSE4Good Europe 50	0.3	0.8	1.0	0.5	-16.7	-16.7	-16.7	-31.4

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown – based on daily data

## FEATURES

### Criteria

Companies need to meet a variety of environmental, social and governance criteria to meet the inclusion requirements – please see [www.ftserussell.com](http://www.ftserussell.com) for details

### Objective

The indexes are designed for use in the creation of index tracking funds, derivatives and as performance benchmarks.

### Investability

Stocks are selected and weighted to ensure that the indexes are investable.

### Liquidity

Stocks are screened to ensure that the indexes are tradable.

### Availability

The indexes are calculated based on price and total return methodologies, available end-of-day.

### Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (EURm)	Wgt %
SAP	Germany	Software and Computer Services	291,537	3.18
ASML Holding	Netherlands	Technology Hardware and Equipment	253,318	2.76
Nestle	Switzerland	Food Producers	241,579	2.63
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	198,879	2.17
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	196,530	2.14
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	194,515	2.12
AstraZeneca	UK	Pharmaceuticals and Biotechnology	190,630	2.08
HSBC Hldgs	UK	Banks	185,088	2.02
Shell	UK	Oil Gas and Coal	176,893	1.93
Siemens AG	Germany	General Industrials	157,250	1.71
Totals			2,086,221	22.74

Country/Market Breakdown

Country/Market	FTSE4Good Europe		FTSE Developed Europe		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Austria	5	0.41	6	0.38	0.03
Belgium	7	1.37	13	1.60	-0.23
Denmark	14	3.66	18	3.41	0.25
Finland	11	1.43	14	1.57	-0.14
France	52	16.24	62	15.98	0.26
Germany	40	14.82	67	15.42	-0.60
Ireland	2	0.33	5	0.51	-0.18
Italy	26	5.19	37	5.20	-0.01
Netherlands	24	6.47	30	6.56	-0.08
Norway	12	0.98	15	0.96	0.02
Poland	7	0.57	10	0.61	-0.04
Portugal	4	0.28	5	0.28	0.00
Spain	22	5.93	23	4.98	0.95
Sweden	33	4.40	53	4.90	-0.49
Switzerland	32	15.06	52	14.43	0.64
UK	82	22.86	98	23.22	-0.36
Totals	373	100.00	508	100.00	

ICB Industry Breakdown

ICB Code		FTSE4Good Europe		FTSE Developed Europe		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	18	9.49	22	8.54	0.94
15	Telecommunications	19	3.53	19	2.94	0.59
20	Health Care	34	15.15	50	13.65	1.49
30	Financials	85	26.00	100	22.83	3.17
35	Real Estate	10	0.66	21	1.11	-0.45
40	Consumer Discretionary	48	9.14	69	9.83	-0.69
45	Consumer Staples	29	9.41	40	9.20	0.21
50	Industrials	70	13.51	110	18.58	-5.07
55	Basic Materials	27	4.31	35	4.30	0.00
60	Energy	13	4.91	16	4.79	0.12
65	Utilities	20	3.91	26	4.22	-0.32
Totals		373	100.00	508	100.00	

INFORMATION

Index Universe

FTSE Developed Europe Index

Index Launch

30 July 2001

Base Date

29 June 2001

Base Value

5000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

EUR

Review Dates

Semi-annually in June and December

Index Characteristics

Attributes	FTSE4Good Europe	FTSE Developed Europe
Number of constituents	373	508
Net MCap (EURm)	9,174,465	11,009,262
Dividend Yield %	3.11	3.09
Constituent Sizes (Net MCap EURm)		
Average	24,596	21,672
Largest	291,537	291,537
Smallest	160	160
Median	9,969	8,416
Weight of Largest Constituent (%)	3.18	2.65
Top 10 Holdings (% Index MCap)	22.74	18.96

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