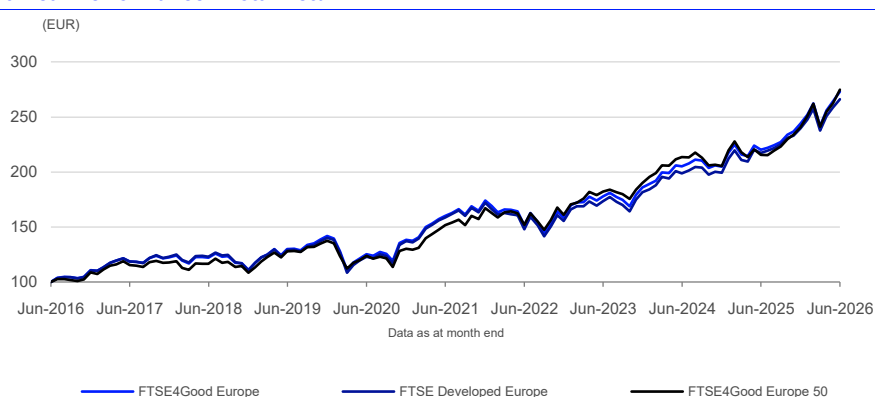


FTSE4Good Europe Index

Data as at: 30 June 2026

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	12.9	11.9	11.9	24.0	53.6	70.5	15.4	11.3	12.3	14.0	12.5
FTSE Developed Europe	12.0	11.0	11.0	22.5	53.4	67.7	15.3	10.9	12.2	13.9	12.6
FTSE4Good Europe 50	13.9	14.1	14.1	27.5	50.8	81.1	14.7	12.6	13.1	14.1	12.1

* 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
FTSE4Good Europe	2.1	10.6	-9.4	27.7	-2.3	25.8	-9.1	17.5	10.1	19.1
FTSE Developed Europe	3.1	11.1	-10.1	26.9	-2.2	25.5	-9.7	16.9	9.8	20.3
FTSE4Good Europe 50	1.3	8.4	-7.8	26.7	-5.2	28.2	-3.5	17.9	8.2	17.2

Return/Risk Ratio and Drawdown - Total Return

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE4Good Europe	1.9	1.1	0.9	0.8	-9.7	-16.3	-19.1	-34.4
FTSE Developed Europe	1.8	1.1	0.9	0.8	-9.4	-16.3	-20.0	-35.4
FTSE4Good Europe 50	2.1	1.0	1.0	0.9	-9.8	-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 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 %
ASML Holding	Netherlands	Technology Hardware and Equipment	663,458	6.10
HSBC Hldgs	UK	Banks	284,822	2.62
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	255,618	2.35
Roche Holding	Switzerland	Pharmaceuticals and Biotechnology	253,400	2.33
AstraZeneca	UK	Pharmaceuticals and Biotechnology	245,331	2.26
Nestle	Switzerland	Food Producers	231,461	2.13
Siemens AG	Germany	General Industrials	206,021	1.89
Shell	UK	Oil Gas and Coal	190,990	1.76
Banco Santander	Spain	Banks	174,583	1.60
Allianz SE	Germany	Non-life Insurance	157,457	1.45
Totals			2,663,141	24.48

Country/Market Breakdown

Country/Market	FTSE4Good Europe		FTSE Developed Europe		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Austria	7	0.65	9	0.59	0.06
Belgium	7	1.41	14	1.84	-0.43
Denmark	14	2.57	17	2.52	0.05
Finland	12	1.96	14	1.84	0.12
France	49	13.96	57	14.58	-0.62
Germany	45	13.34	64	13.13	0.20
Ireland	4	0.58	5	0.56	0.03
Italy	29	5.99	36	5.72	0.27
Netherlands	21	9.80	29	9.04	0.76
Norway	12	0.92	15	0.91	0.01
Poland	7	0.72	10	0.74	-0.02
Portugal	5	0.36	5	0.31	0.05
Spain	22	7.02	24	6.12	0.91
Sweden	37	4.99	54	4.98	0.01
Switzerland	34	14.49	50	14.65	-0.16
UK	78	21.23	93	22.46	-1.23
Totals	383	100.00	496	100.00	

ICB Industry Breakdown

ICB Code		FTSE4Good Europe		FTSE Developed Europe		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	18	10.72	23	9.69	1.03
15	Telecommunications	18	3.17	19	2.75	0.42
20	Health Care	34	13.72	45	13.06	0.66
30	Financials	89	27.87	102	24.72	3.15
35	Real Estate	9	0.54	20	0.93	-0.39
40	Consumer Discretionary	46	6.79	62	7.59	-0.80
45	Consumer Staples	33	7.54	38	7.62	-0.08
50	Industrials	76	14.87	112	18.59	-3.71
55	Basic Materials	24	4.35	32	4.50	-0.15
60	Energy	14	5.71	16	5.64	0.08
65	Utilities	22	4.71	27	4.92	-0.20
Totals		383	100.00	496	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	383	496
Net MCap (EURm)	10,878,263	12,665,824
Dividend Yield %	2.85	2.78
Constituent Sizes (Net MCap EURm)		
Average	28,403	25,536
Largest	663,458	663,458
Smallest	193	193
Median	11,802	9,755
Weight of Largest Constituent (%)	6.10	5.24
Top 10 Holdings (% Index MCap)	24.48	21.03

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