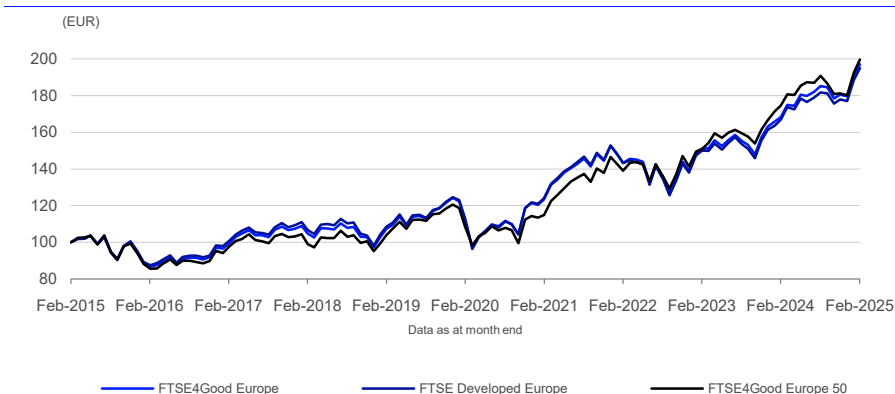


# FTSE4Good Europe Index

Data as at: 28 February 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	9.2	6.5	9.7	17.1	37.6	75.7	11.2	11.9	10.4	11.9	14.8
FTSE Developed Europe	9.6	7.3	10.2	16.9	36.2	73.2	10.8	11.6	10.3	12.2	15.4
FTSE4Good Europe 50	10.2	4.7	10.8	14.4	43.5	84.4	12.8	13.0	11.0	11.3	13.4

\* 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	1.6	1.0	0.8	0.5	-7.0	-15.3	-26.6	-34.4
FTSE Developed Europe	1.6	0.9	0.8	0.5	-7.0	-15.5	-27.6	-35.4
FTSE4Good Europe 50	1.3	1.2	1.0	0.6	-7.5	-12.3	-23.9	-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	290,879	3.05
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	266,920	2.80
ASML Holding	Netherlands	Technology Hardware and Equipment	266,916	2.80
Nestle	Switzerland	Food Producers	238,954	2.50
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	220,527	2.31
AstraZeneca	UK	Pharmaceuticals and Biotechnology	216,873	2.27
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	208,190	2.18
HSBC Hldgs	UK	Banks	205,110	2.15
Shell	UK	Oil Gas and Coal	197,438	2.07
LVMH	France	Personal Goods	171,026	1.79
Totals			2,282,834	23.92

Country/Market Breakdown

Country/Market	FTSE4Good Europe		FTSE Developed Europe		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Austria	6	0.39	7	0.36	0.03
Belgium	7	1.23	13	1.50	-0.27
Denmark	14	4.26	18	3.97	0.29
Finland	11	1.37	14	1.52	-0.15
France	56	16.58	67	16.24	0.34
Germany	40	13.97	67	14.45	-0.48
Ireland	2	0.30	5	0.47	-0.18
Italy	26	4.69	36	4.78	-0.09
Netherlands	25	6.30	31	6.47	-0.18
Norway	12	0.94	16	0.92	0.02
Poland	7	0.50	10	0.56	-0.06
Portugal	4	0.26	4	0.22	0.04
Spain	23	5.39	24	4.58	0.81
Sweden	34	4.60	53	5.12	-0.52
Switzerland	32	15.24	53	14.75	0.48
UK	85	24.00	100	24.08	-0.07
Totals	384	100.00	518	100.00	

ICB Industry Breakdown

ICB Code		FTSE4Good Europe		FTSE Developed Europe		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	18	8.50	22	7.76	0.74
15	Telecommunications	19	3.33	19	2.80	0.53
20	Health Care	34	16.45	51	14.92	1.53
30	Financials	86	24.44	99	21.58	2.85
35	Real Estate	10	0.61	21	1.06	-0.45
40	Consumer Discretionary	52	11.12	72	11.86	-0.73
45	Consumer Staples	30	8.91	40	8.65	0.26
50	Industrials	72	14.04	113	18.28	-4.25
55	Basic Materials	29	4.33	37	4.43	-0.09
60	Energy	14	4.89	17	4.96	-0.07
65	Utilities	20	3.39	27	3.69	-0.29
Totals		384	100.00	518	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	384	518
Net MCap (EURm)	9,544,749	11,333,208
Dividend Yield %	2.94	2.94
Constituent Sizes (Net MCap EURm)		
Average	24,856	21,879
Largest	290,879	290,879
Smallest	171	170
Median	9,322	7,972
Weight of Largest Constituent (%)	3.05	2.57
Top 10 Holdings (% Index MCap)	23.92	20.14

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