

FTSE4Good Europe Index

Data as at: 31 March 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	-0.9	6.5	-0.9	12.0	40.1	61.3	11.9	10.0	14.8	13.6	12.2
FTSE Developed Europe	-0.9	5.6	-0.9	12.7	40.9	60.0	12.1	9.9	14.5	13.6	12.4
FTSE4Good Europe 50	0.1	8.2	0.1	10.7	37.2	72.7	11.1	11.5	15.2	13.7	11.8

* 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)	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	0.8	0.9	0.8	0.7	-13.0	-16.3	-19.1	-34.4
FTSE Developed Europe	0.8	0.9	0.8	0.7	-12.9	-16.3	-20.0	-35.4
FTSE4Good Europe 50	0.7	0.8	1.0	0.8	-13.3	-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	433,803	4.43
AstraZeneca	UK	Pharmaceuticals and Biotechnology	252,051	2.57
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	250,808	2.56
HSBC Hldgs	UK	Banks	240,116	2.45
Roche Holding	Switzerland	Pharmaceuticals and Biotechnology	239,224	2.44
Shell	UK	Oil Gas and Coal	233,422	2.38
Nestle	Switzerland	Food Producers	218,160	2.23
Siemens AG	Germany	General Industrials	150,906	1.54
SAP	Germany	Software and Computer Services	150,892	1.54
TotalEnergies SE	France	Oil Gas and Coal	146,704	1.50
Totals			2,316,085	23.64

Country/Market Breakdown

Country/Market	FTSE4Good Europe		FTSE Developed Europe		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Austria	7	0.60	9	0.54	0.06
Belgium	7	1.38	14	1.74	-0.36
Denmark	14	2.46	17	2.40	0.06
Finland	12	1.90	14	1.81	0.09
France	48	14.73	57	15.04	-0.30
Germany	43	13.03	64	13.46	-0.44
Ireland	3	0.46	5	0.54	-0.08
Italy	30	5.62	37	5.38	0.23
Netherlands	23	8.11	30	7.48	0.63
Norway	12	1.18	14	1.16	0.02
Poland	7	0.71	10	0.74	-0.03
Portugal	4	0.33	5	0.34	-0.02
Spain	22	6.81	24	5.87	0.94
Sweden	35	5.09	54	5.15	-0.06
Switzerland	35	15.06	50	14.49	0.57
UK	78	22.54	93	23.84	-1.31
Totals	380	100.00	497	100.00	

ICB Industry Breakdown

ICB Code		FTSE4Good Europe		FTSE Developed Europe		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	18	8.68	23	7.88	0.79
15	Telecommunications	19	3.71	20	3.18	0.53
20	Health Care	35	15.07	45	13.70	1.37
30	Financials	88	26.72	102	23.51	3.21
35	Real Estate	9	0.51	20	0.95	-0.43
40	Consumer Discretionary	45	6.88	62	7.59	-0.71
45	Consumer Staples	32	7.99	39	8.07	-0.09
50	Industrials	74	14.31	110	18.17	-3.86
55	Basic Materials	25	4.56	33	4.81	-0.25
60	Energy	14	6.98	16	6.94	0.04
65	Utilities	21	4.59	27	5.19	-0.60
Totals		380	100.00	497	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	380	497
Net MCap (EURm)	9,798,941	11,537,160
Dividend Yield %	3.07	2.99
Constituent Sizes (Net MCap EURm)		
Average	25,787	23,214
Largest	433,803	433,803
Smallest	176	176
Median	11,176	9,156
Weight of Largest Constituent (%)	4.43	3.76
Top 10 Holdings (% Index MCap)	23.64	20.06

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