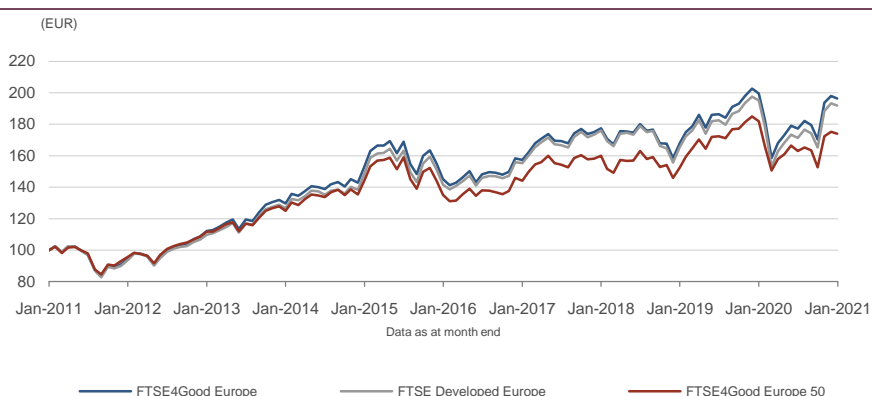


# FTSE4Good Europe Index

Data as at: 29 January 2021

The FTSE4Good Index Series is a tool for investors seeking to invest in companies that demonstrate good sustainability practices. It also supports investors that wish to encourage positive change in corporate behavior and align their portfolios with their values. To create the FTSE4Good Europe Index, the standard FTSE4Good Index Series selection criteria have been applied 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	15.4	10.9	-0.8	-1.6	10.7	35.4	3.4	6.3	27.7	20.2	13.8
FTSE Developed Europe	16.1	12.0	-0.7	-1.7	9.0	35.5	2.9	6.3	27.9	20.7	14.2
FTSE4Good Europe 50	14.0	6.7	-0.7	-4.3	8.7	28.8	2.8	5.2	26.5	18.7	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)	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
FTSE4Good Europe	-6.3	19.4	21.3	8.4	8.4	2.1	10.6	-9.4	27.7	-2.3
FTSE Developed Europe	-8.2	18.4	20.8	7.4	9.3	3.1	11.1	-10.1	26.9	-2.2
FTSE4Good Europe 50	-3.9	16.5	17.8	6.0	6.5	1.3	8.4	-7.8	26.7	-5.2

## Return/Risk Ratio and Drawdown - Total Return

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE4Good Europe	-0.1	0.2	0.5	0.5	-34.4	-34.4	-34.4	-34.4
FTSE Developed Europe	-0.1	0.2	0.4	0.5	-35.4	-35.4	-35.4	-35.4
FTSE4Good Europe 50	-0.2	0.2	0.4	0.4	-31.4	-31.4	-31.4	-31.4

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 independent FTSE Russell ESG Advisory Committee, made up of leading global responsible investment market practitioners and experts on global Environmental, Social and Governance (ESG) principles and criteria used to determine comparative corporate ESG performance.

### 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	ICB Sector	Net MCap (EURm)	Wgt %
Nestle	Switzerland	Food Producers	257,984	3.78
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals & Biotechnology	197,877	2.90
ASML Holding	Netherlands	Technology Hardware & Equipment	175,186	2.56
Novartis (REGD)	Switzerland	Pharmaceuticals & Biotechnology	160,146	2.34
LVMH	France	Personal Goods	124,030	1.82
Unilever	UK	Personal Goods	121,713	1.78
SAP	Germany	Software & Computer Services	117,505	1.72
AstraZeneca	UK	Pharmaceuticals & Biotechnology	111,046	1.63
Siemens AG	Germany	General Industrials	97,736	1.43
Novo-Nordisk B	Denmark	Pharmaceuticals & Biotechnology	92,280	1.35
<b>Totals</b>			<b>1,455,504</b>	<b>21.31</b>

## Country Breakdown

Country	FTSE4Good Europe		FTSE Developed Europe		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Austria	7	0.35	8	0.33	0.03
Belgium	7	1.31	14	1.58	-0.26
Denmark	14	3.84	20	3.78	0.07
Finland	14	2.14	17	2.22	-0.08
France	66	17.23	80	16.20	1.04
Germany	42	12.57	82	14.93	-2.36
Ireland	2	0.27	4	0.35	-0.08
Italy	23	3.55	34	3.83	-0.28
Netherlands	21	6.31	27	6.56	-0.25
Norway	11	1.03	16	1.07	-0.04
Poland	6	0.28	14	0.50	-0.22
Portugal	4	0.37	4	0.31	0.06
Spain	22	4.52	25	3.81	0.71
Sweden	36	5.65	52	5.64	0.01
Switzerland	34	16.52	49	15.03	1.48
UK	96	24.04	119	23.87	0.17
<b>Totals</b>	<b>405</b>	<b>100.00</b>	<b>565</b>	<b>100.00</b>	

## ICB Industry Breakdown

ICB Code		FTSE4Good Europe		FTSE Developed Europe		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
0001	Oil & Gas	18	5.28	22	5.22	0.06
1000	Basic Materials	33	7.15	41	6.83	0.32
2000	Industrials	74	14.26	117	16.20	-1.94
3000	Consumer Goods	48	17.46	73	18.32	-0.86
4000	Health Care	30	15.40	49	14.74	0.66
5000	Consumer Services	45	6.51	60	6.46	0.05
6000	Telecommunications	17	3.10	20	2.64	0.46
7000	Utilities	24	4.75	29	4.75	0.00
8000	Financials	98	18.28	127	17.35	0.93
9000	Technology	18	7.81	27	7.49	0.33
<b>Totals</b>		<b>405</b>	<b>100.00</b>	<b>565</b>	<b>100.00</b>	

## 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	405	565
Net MCap (EURm)	6,830,079	8,247,766
Dividend Yield %	2.60	2.52
Constituent Sizes (Net MCap EURm)		
Average	16,864	14,598
Largest	257,984	257,793
Smallest	186	186
Median	7,677	6,840
Weight of Largest Constituent (%)	3.78	3.13
Top 10 Holdings (% Index MCap)	21.31	17.64

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