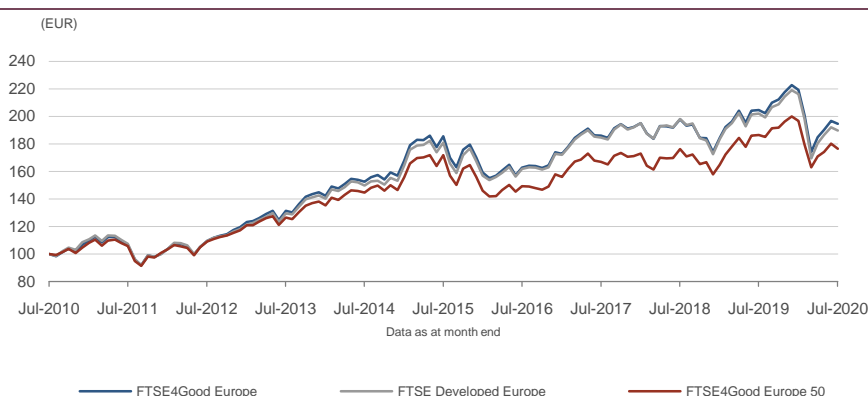


FTSE4Good Europe Index

Data as at: 31 July 2020

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	5.4	-11.2	-12.5	-4.9	4.6	4.9	1.5	1.0	26.6	19.1	14.0
FTSE Developed Europe	5.2	-12.2	-13.3	-6.1	2.8	5.0	0.9	1.0	26.9	19.7	14.4
FTSE4Good Europe 50	3.2	-10.3	-11.8	-5.4	5.7	2.7	1.9	0.5	25.3	17.6	13.1

* 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)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
FTSE4Good Europe	9.1	-6.3	19.4	21.3	8.4	8.4	2.1	10.6	-9.4	27.7
FTSE Developed Europe	11.6	-8.2	18.4	20.8	7.4	9.3	3.1	11.1	-10.1	26.9
FTSE4Good Europe 50	4.0	-3.9	16.5	17.8	6.0	6.5	1.3	8.4	-7.8	26.7

Return/Risk Ratio and Drawdown - Total Return

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE4Good Europe	-0.2	0.1	0.1	0.5	-34.4	-34.4	-34.4	-34.4
FTSE Developed Europe	-0.2	0.1	0.1	0.5	-35.4	-35.4	-35.4	-35.4
FTSE4Good Europe 50	-0.2	0.2	0.0	0.5	-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 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	289,072	4.61
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals & Biotechnology	204,203	3.25
Novartis (REGD)	Switzerland	Pharmaceuticals & Biotechnology	150,497	2.40
SAP	Germany	Software & Computer Services	149,999	2.39
AstraZeneca	UK	Pharmaceuticals & Biotechnology	124,408	1.98
ASML Holding	Netherlands	Technology Hardware & Equipment	119,475	1.90
Sanofi	France	Pharmaceuticals & Biotechnology	96,360	1.54
LVMH	France	Personal Goods	91,287	1.45
Novo-Nordisk B	Denmark	Pharmaceuticals & Biotechnology	90,312	1.44
GlaxoSmithKline	UK	Pharmaceuticals & Biotechnology	83,772	1.33
Totals			1,399,383	22.30

Country Breakdown

Country	FTSE4Good Europe		FTSE Developed Europe		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Austria	7	0.28	8	0.27	0.02
Belgium	8	1.34	14	1.56	-0.22
Denmark	13	3.56	20	3.71	-0.16
Finland	14	2.08	16	2.14	-0.06
France	72	17.21	86	16.30	0.92
Germany	43	12.83	82	14.98	-2.15
Ireland	3	0.31	5	0.42	-0.10
Italy	25	3.63	40	3.80	-0.17
Netherlands	22	6.69	31	6.96	-0.27
Norway	11	1.00	16	1.01	-0.02
Poland	7	0.26	14	0.46	-0.20
Portugal	4	0.35	4	0.30	0.05
Spain	24	4.41	26	3.79	0.62
Sweden	36	5.14	48	4.99	0.15
Switzerland	35	17.97	48	16.05	1.91
UK	104	22.94	130	23.26	-0.31
Totals	428	100.00	588	100.00	

ICB Industry Breakdown

ICB Code		FTSE4Good Europe		FTSE Developed Europe		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
0001	Oil & Gas	18	4.56	24	4.85	-0.29
1000	Basic Materials	35	6.77	43	6.47	0.30
2000	Industrials	76	13.10	119	15.07	-1.97
3000	Consumer Goods	51	18.79	77	18.98	-0.20
4000	Health Care	31	17.35	48	16.52	0.83
5000	Consumer Services	52	6.30	64	5.81	0.50
6000	Telecommunications	18	3.28	22	2.86	0.41
7000	Utilities	24	4.80	29	4.93	-0.13
8000	Financials	105	17.43	135	17.04	0.39
9000	Technology	18	7.63	27	7.46	0.16
Totals		428	100.00	588	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	428	588
Net MCap (EURm)	6,275,636	7,381,679
Dividend Yield %	3.66	3.65
Constituent Sizes (Net MCap EURm)		
Average	14,663	12,554
Largest	289,072	289,419
Smallest	173	115
Median	6,270	5,607
Weight of Largest Constituent (%)	4.61	3.92
Top 10 Holdings (% Index MCap)	22.30	18.96

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Data definitions available from
info@ftserussell.com

To learn more, visit www.ftserussell.com;
 email info@ftserussell.com; or
 call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 4563 6346

Sydney +61 (0) 2 8823 3521