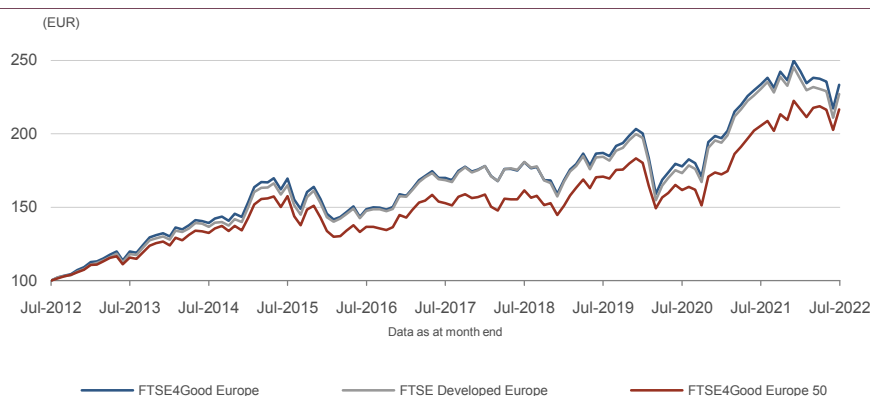


FTSE4Good Europe Index

Data as at: 29 July 2022

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	-1.8	-3.8	-6.6	-0.1	24.8	37.3	7.7	6.5	17.2	20.3	14.8
FTSE Developed Europe	-1.5	-4.3	-7.5	-1.6	23.1	34.7	7.2	6.1	17.7	20.9	15.3
FTSE4Good Europe 50	-1.0	-0.1	-2.7	5.4	26.7	41.7	8.2	7.2	16.7	18.9	13.8

* 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)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
FTSE4Good Europe	19.4	21.3	8.4	8.4	2.1	10.6	-9.4	27.7	-2.3	25.8
FTSE Developed Europe	18.4	20.8	7.4	9.3	3.1	11.1	-10.1	26.9	-2.2	25.5
FTSE4Good Europe 50	16.5	17.8	6.0	6.5	1.3	8.4	-7.8	26.7	-5.2	28.2

Return/Risk Ratio and Drawdown - Total Return

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE4Good Europe	0.0	0.3	0.4	0.7	-15.5	-34.4	-34.4	-34.4
FTSE Developed Europe	-0.1	0.3	0.4	0.6	-16.5	-35.4	-35.4	-35.4
FTSE4Good Europe 50	0.3	0.4	0.5	0.6	-12.1	-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	331,223	4.35
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	228,413	3.00
ASML Holding	Netherlands	Technology Hardware and Equipment	212,333	2.79
AstraZeneca	UK	Pharmaceuticals and Biotechnology	200,310	2.63
Shell Plc	UK	Oil Gas and Coal	195,063	2.56
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	179,250	2.35
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	174,879	2.30
LVMH	France	Personal Goods	167,993	2.21
HSBC Hldgs	UK	Banks	123,262	1.62
Unilever	UK	Personal Care Drug and Grocery Stores	121,109	1.59
Totals			1,933,834	25.40

Country Breakdown

Country	FTSE4Good Europe		FTSE Developed Europe		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Austria	6	0.34	7	0.31	0.03
Belgium	8	1.20	16	1.53	-0.33
Denmark	14	4.35	22	4.24	0.11
Finland	11	1.80	17	2.11	-0.30
France	63	17.95	77	16.60	1.36
Germany	43	10.44	85	11.98	-1.55
Ireland	2	0.24	4	0.32	-0.08
Italy	25	3.33	37	3.63	-0.30
Netherlands	23	6.55	30	6.73	-0.18
Norway	12	1.50	18	1.41	0.08
Poland	6	0.29	13	0.39	-0.10
Portugal	4	0.41	4	0.34	0.07
Spain	23	4.35	26	3.67	0.68
Sweden	35	4.40	62	5.23	-0.83
Switzerland	34	17.34	52	15.87	1.47
UK	93	25.52	118	25.63	-0.12
Totals	402	100.00	588	100.00	

ICB Industry Breakdown

ICB Code		FTSE4Good Europe		FTSE Developed Europe		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	19	6.96	33	6.71	0.25
15	Telecommunications	20	3.86	26	3.35	0.51
20	Health Care	32	17.41	57	16.34	1.07
30	Financials	85	17.68	100	15.48	2.19
35	Real Estate	13	0.87	27	1.45	-0.58
40	Consumer Discretionary	56	11.11	90	12.23	-1.12
45	Consumer Staples	33	13.04	45	12.32	0.72
50	Industrials	77	13.27	124	15.85	-2.59
55	Basic Materials	29	5.27	37	5.63	-0.37
60	Energy	15	6.51	18	6.44	0.07
65	Utilities	23	4.04	31	4.19	-0.16
Totals		402	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	402	588
Net MCap (EURm)	7,612,406	9,252,336
Dividend Yield %	3.20	3.13
Constituent Sizes (Net MCap EURm)		
Average	18,936	15,735
Largest	331,223	330,885
Smallest	194	111
Median	7,964	6,452
Weight of Largest Constituent (%)	4.35	3.58
Top 10 Holdings (% Index MCap)	25.40	20.90

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