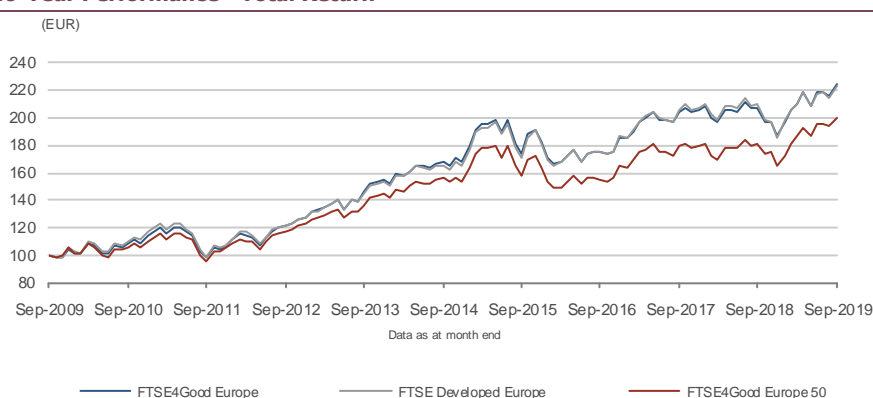


# FTSE4Good Europe Index

Data as at: 30 September 2019

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	2.8	6.9	20.5	8.2	28.1	33.4	8.6	5.9	12.2	10.2	12.4
FTSE Developed Europe	2.6	6.0	19.8	6.1	26.9	34.8	8.3	6.2	12.4	10.5	12.5
FTSE4Good Europe 50	2.9	7.4	21.2	11.1	29.3	27.8	8.9	5.0	11.7	10.1	12.3

\* 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)	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
FTSE4Good Europe	32.9	9.1	-6.3	19.4	21.3	8.4	8.4	2.1	10.6	-9.4
FTSE Developed Europe	33.1	11.6	-8.2	18.4	20.8	7.4	9.3	3.1	11.1	-10.1
FTSE4Good Europe 50	27.7	4.0	-3.9	16.5	17.8	6.0	6.5	1.3	8.4	-7.8

## Return/Risk Ratio and Drawdown - Total Return

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE4Good Europe	0.6	0.8	0.5	0.7	-12.5	-14.9	-26.0	-26.0
FTSE Developed Europe	0.5	0.7	0.5	0.7	-13.7	-15.9	-25.3	-25.3
FTSE4Good Europe 50	0.9	0.8	0.4	0.6	-10.8	-12.5	-27.1	-27.1

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	287,507	4.23
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals & Biotechnology	185,472	2.73
Novartis (REGD)	Switzerland	Pharmaceuticals & Biotechnology	171,142	2.52
HSBC Hldgs	UK	Banks	142,540	2.09
Total	France	Oil & Gas Producers	115,435	1.70
Royal Dutch Shell A	UK	Oil & Gas Producers	115,337	1.69
AstraZeneca	UK	Pharmaceuticals & Biotechnology	107,412	1.58
SAP	Germany	Software & Computer Services	104,404	1.53
Royal Dutch Shell B	UK	Oil & Gas Producers	101,216	1.49
GlaxoSmithKline	UK	Pharmaceuticals & Biotechnology	96,368	1.42
<b>Totals</b>			<b>1,426,833</b>	<b>20.97</b>

### Country Breakdown

Country	FTSE4Good Europe		FTSE Developed Europe		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Austria	6	0.35	8	0.35	-0.01
Belgium	8	1.67	13	1.71	-0.04
Denmark	13	2.64	22	2.75	-0.11
Finland	13	1.84	15	1.93	-0.09
France	71	17.51	87	17.21	0.30
Germany	45	12.09	81	13.69	-1.60
Ireland	2	0.28	5	0.37	-0.09
Italy	20	3.57	39	4.07	-0.50
Netherlands	21	6.43	28	5.98	0.45
Norway	11	1.08	17	1.13	-0.05
Poland	7	0.38	14	0.52	-0.14
Portugal	4	0.30	4	0.25	0.05
Spain	26	5.38	28	4.56	0.82
Sweden	32	4.12	45	4.12	0.00
Switzerland	30	16.14	49	14.59	1.55
UK	99	26.22	128	26.76	-0.54
<b>Totals</b>	<b>408</b>	<b>100.00</b>	<b>583</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	16	6.92	23	7.49	-0.57
1000	Basic Materials	32	6.12	44	6.03	0.09
2000	Industrials	71	11.79	119	14.28	-2.49
3000	Consumer Goods	50	18.70	76	19.14	-0.45
4000	Health Care	30	15.35	49	14.18	1.16
5000	Consumer Services	55	6.92	67	6.20	0.72
6000	Telecommunications	18	3.80	20	3.21	0.58
7000	Utilities	24	4.16	30	4.33	-0.17
8000	Financials	96	20.84	133	19.88	0.96
9000	Technology	16	5.41	22	5.25	0.16
<b>Totals</b>		<b>408</b>	<b>100.00</b>	<b>583</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	408	583
Net MCap (EURm)	6,804,712	8,151,198
Dividend Yield %	3.51	3.51
Constituent Sizes (Net MCap EURm)		
Average	16,678	13,981
Largest	287,507	287,608
Smallest	172	172
Median	7,083	6,120
Weight of Largest Constituent (%)	4.23	3.53
Top 10 Holdings (% Index MCap)	20.97	17.76

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Data definitions available from  
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