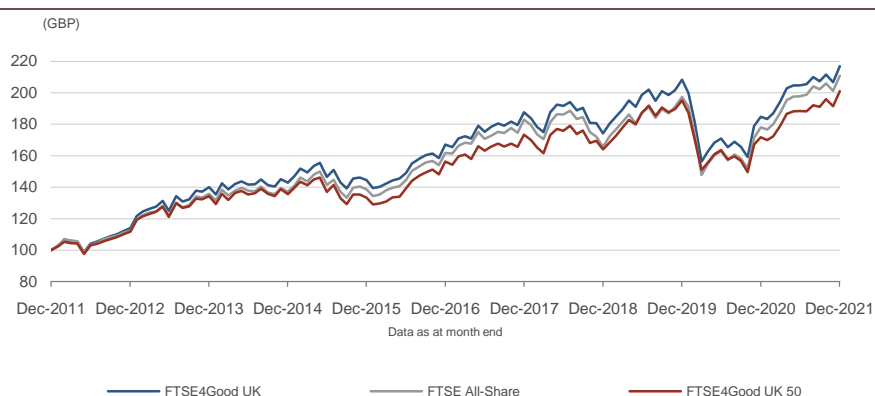


FTSE4Good UK Index

Data as at: 31 December 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 UK Index, the standard FTSE4Good Index Series selection criteria have been applied to the FTSE UK All-Share Index.

10-Year Performance - Total Return



Performance and Volatility - Total Return

Index (GBP)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE4Good UK	4.6	6.0	17.4	17.4	24.5	29.8	7.6	5.4	12.1	19.4	13.5
FTSE All-Share	4.2	6.5	18.3	18.3	27.2	30.2	8.3	5.4	11.9	20.0	13.9
FTSE4Good UK 50	5.2	6.7	17.0	17.0	22.5	28.6	7.0	5.2	12.3	18.5	12.7

* 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 % (GBP)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
FTSE4Good UK	14.1	22.7	2.1	1.1	15.6	12.3	-7.1	19.6	-11.3	17.4
FTSE All-Share	12.3	20.8	1.2	1.0	16.8	13.1	-9.5	19.2	-9.8	18.3
FTSE4Good UK 50	11.7	20.2	1.0	-1.7	17.2	11.0	-5.4	19.0	-12.0	17.0

Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE4Good UK	1.4	0.4	0.4	0.7	-6.3	-34.1	-34.1	-34.1
FTSE All-Share	1.5	0.4	0.4	0.6	-6.1	-35.3	-35.3	-35.3
FTSE4Good UK 50	1.3	0.4	0.4	0.6	-6.8	-31.7	-31.7	-31.7

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	ICB Sector	Net MCap (GBPm)	Wgt %
AstraZeneca	Pharmaceuticals and Biotechnology	134,226	7.35
Unilever	Personal Care Drug and Grocery Stores	100,695	5.51
Diageo	Beverages	92,629	5.07
HSBC Hldgs	Banks	91,618	5.02
GlaxoSmithKline	Pharmaceuticals and Biotechnology	79,367	4.35
Royal Dutch Shell A	Oil Gas and Coal	66,506	3.64
Royal Dutch Shell B	Oil Gas and Coal	58,780	3.22
Rio Tinto	Industrial Metals and Mining	53,118	2.91
BHP Group Plc	Industrial Metals and Mining	45,697	2.50
RELX	Media	44,643	2.44
Totals		767,279	42.01

ICB Industry Breakdown

ICB Code	ICB Sector	FTSE4Good UK		FTSE All-Share		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	9	1.44	22	1.64	-0.20
15	Telecommunications	3	2.47	7	1.96	0.51
20	Health Care	7	12.80	13	9.81	2.99
30	Financials	41	19.62	255	22.55	-2.92
35	Real Estate	18	3.23	53	3.33	-0.10
40	Consumer Discretionary	48	12.62	90	11.90	0.72
45	Consumer Staples	16	16.03	25	14.93	1.11
50	Industrials	43	10.87	88	13.45	-2.58
55	Basic Materials	14	9.42	25	9.29	0.13
60	Energy	6	7.06	14	7.87	-0.81
65	Utilities	9	4.45	10	3.28	1.17
Totals		214	100.00	602	100.00	

Index Characteristics

Attributes	FTSE4Good UK	FTSE All-Share
Number of constituents	214	602
Net MCap (GBPm)	1,826,496	2,503,139
Dividend Yield %	3.11	3.09
Constituent Sizes (Net MCap GBPm)		
Average	8,535	4,158
Largest	134,226	134,226
Smallest	92	29
Median	2,349	912
Weight of Largest Constituent (%)	7.35	5.36
Top 10 Holdings (% Index MCap)	42.01	32.10

INFORMATION

Index Universe

FTSE All-Share 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

GBP

Review Dates

Semi-annually in June and December

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