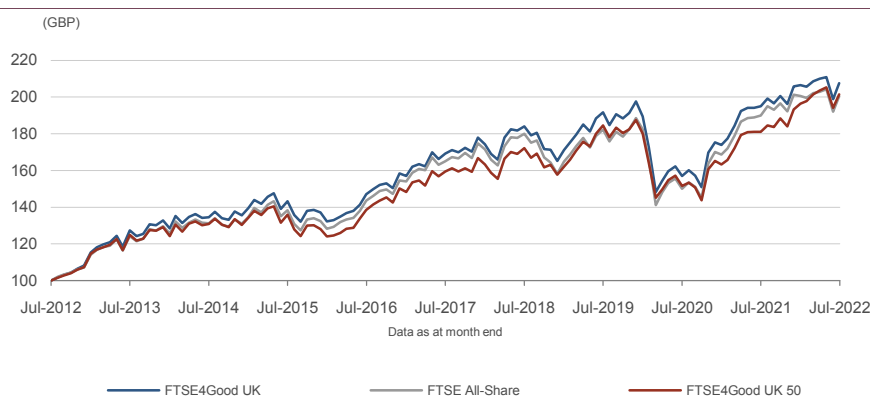


# FTSE4Good UK Index

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 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	-1.1	0.6	0.9	6.5	8.3	22.7	2.7	4.2	16.0	19.8	13.6
FTSE All-Share	-1.2	-0.1	-0.4	5.5	9.9	21.5	3.2	4.0	15.8	20.3	14.1
FTSE4Good UK 50	-1.0	2.6	4.3	11.3	9.2	26.4	3.0	4.8	15.8	18.8	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	0.4	0.1	0.3	0.6	-10.3	-34.1	-34.1	-34.1
FTSE All-Share	0.3	0.1	0.3	0.6	-9.8	-35.3	-35.3	-35.3
FTSE4Good UK 50	0.7	0.1	0.4	0.6	-9.0	-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](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	ICB Sector	Net MCap (GBPm)	Wgt %
AstraZeneca	Pharmaceuticals and Biotechnology	167,941	9.53
Shell Plc	Oil Gas and Coal	163,541	9.28
HSBC Hldgs	Banks	103,343	5.86
Unilever	Personal Care Drug and Grocery Stores	101,538	5.76
Diageo	Beverages	87,511	4.97
GSK	Pharmaceuticals and Biotechnology	68,988	3.91
Rio Tinto	Industrial Metals and Mining	53,534	3.04
RELX	Media	44,948	2.55
Reckitt Benckiser Group	Personal Care Drug and Grocery Stores	42,174	2.39
National Grid	Gas Water and Multi-utilities	41,203	2.34
<b>Totals</b>		<b>874,721</b>	<b>49.64</b>

**ICB Industry Breakdown**

ICB Code		FTSE4Good UK		FTSE All-Share		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	11	1.37	22	1.37	0.00
15	Telecommunications	4	2.73	6	2.17	0.56
20	Health Care	9	15.33	14	11.76	3.57
30	Financials	44	20.05	259	22.11	-2.06
35	Real Estate	18	2.85	53	3.21	-0.36
40	Consumer Discretionary	49	11.60	89	10.61	0.99
45	Consumer Staples	18	16.00	24	15.76	0.24
50	Industrials	44	9.25	87	11.19	-1.94
55	Basic Materials	10	6.31	22	7.62	-1.31
60	Energy	6	9.60	14	10.51	-0.91
65	Utilities	9	4.92	10	3.70	1.22
<b>Totals</b>		<b>222</b>	<b>100.00</b>	<b>600</b>	<b>100.00</b>	

**Index Characteristics**

Attributes	FTSE4Good UK	FTSE All-Share
Number of constituents	222	600
Net MCap (GBPm)	1,762,186	2,366,176
Dividend Yield %	3.37	3.39
Constituent Sizes (Net MCap GBPm)		
Average	7,938	3,944
Largest	167,941	167,941
Smallest	56	10
Median	1,784	735
Weight of Largest Constituent (%)	9.53	7.10
Top 10 Holdings (% Index MCap)	49.64	40.40

**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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