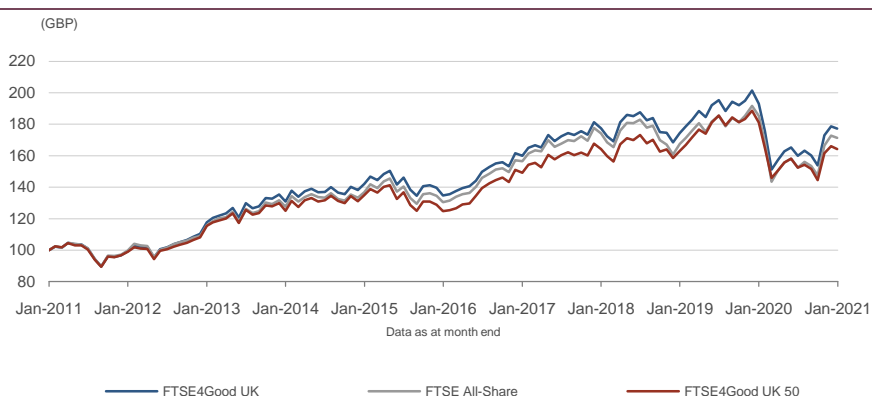


# FTSE4Good UK Index

Data as at: 29 January 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	15.2	10.8	-0.8	-8.2	-0.2	31.6	-0.1	5.6	28.5	19.8	13.4
FTSE All-Share	16.1	12.5	-0.8	-7.5	-1.6	31.5	-0.5	5.6	28.5	20.3	13.8
FTSE4Good UK 50	13.6	7.7	-1.1	-9.2	0.0	31.7	0.0	5.7	28.4	18.8	12.6

\* 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)	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
FTSE4Good UK	-3.2	14.1	22.7	2.1	1.1	15.6	12.3	-7.1	19.6	-11.3
FTSE All-Share	-3.5	12.3	20.8	1.2	1.0	16.8	13.1	-9.5	19.2	-9.8
FTSE4Good UK 50	-3.2	11.7	20.2	1.0	-1.7	17.2	11.0	-5.4	19.0	-12.0

## 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	0.0	0.4	0.5	-32.7	-34.1	-34.1	-34.1
FTSE All-Share	-0.3	0.0	0.4	0.4	-34.3	-35.3	-35.3	-35.3
FTSE4Good UK 50	-0.4	0.0	0.4	0.4	-30.2	-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 %
Unilever	Personal Goods	107,720	6.83
AstraZeneca	Pharmaceuticals & Biotechnology	98,280	6.23
HSBC Hldgs	Banks	77,932	4.94
Diageo	Beverages	67,599	4.28
GlaxoSmithKline	Pharmaceuticals & Biotechnology	66,845	4.24
Rio Tinto	Mining	60,635	3.84
Royal Dutch Shell A	Oil & Gas Producers	54,868	3.48
Royal Dutch Shell B	Oil & Gas Producers	47,146	2.99
BHP Group Plc	Mining	41,791	2.65
Reckitt Benckiser Group	Household Goods & Home Construction	39,064	2.48
<b>Totals</b>		<b>661,878</b>	<b>41.94</b>

## ICB Industry Breakdown

ICB Code		FTSE4Good UK		FTSE All-Share		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
0001	Oil & Gas	6	6.57	13	7.50	-0.93
1000	Basic Materials	15	10.65	23	9.31	1.34
2000	Industrials	43	9.67	97	12.74	-3.07
3000	Consumer Goods	18	16.50	42	16.77	-0.26
4000	Health Care	8	11.94	15	9.26	2.68
5000	Consumer Services	48	14.31	79	12.53	1.78
6000	Telecommunications	2	2.81	6	2.21	0.60
7000	Utilities	8	4.17	8	3.05	1.11
8000	Financials	57	22.10	308	25.51	-3.40
9000	Technology	11	1.28	17	1.13	0.15
<b>Totals</b>		<b>216</b>	<b>100.00</b>	<b>608</b>	<b>100.00</b>	

## Index Characteristics

Attributes	FTSE4Good UK	FTSE All-Share
Number of constituents	216	608
Net MCap (GBPm)	1,578,047	2,154,237
Dividend Yield %	3.34	3.42
Constituent Sizes (Net MCap GBPm)		
Average	7,306	3,543
Largest	107,720	107,720
Smallest	73	27
Median	1,992	738
Weight of Largest Constituent (%)	6.83	5
Top 10 Holdings (% Index MCap)	41.94	32.28

## 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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