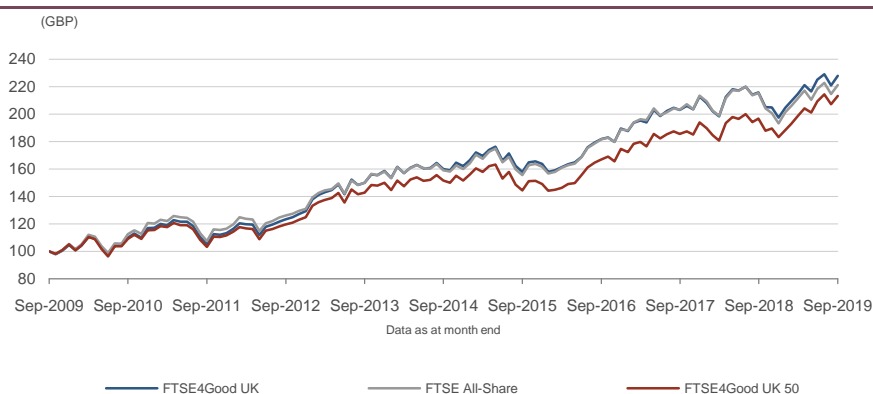


# FTSE4Good UK Index

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 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	1.2	6.2	15.3	5.6	25.3	42.3	7.8	7.3	11.7	9.6	9.7
FTSE All-Share	1.3	4.6	14.4	2.7	21.7	38.9	6.8	6.8	11.7	9.5	9.8
FTSE4Good UK 50	1.8	7.3	16.3	8.3	27.7	40.5	8.5	7.0	11.8	9.7	10.0

\* 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)	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
FTSE4Good UK	26.0	11.8	-3.2	14.1	22.7	2.1	1.1	15.6	12.3	-7.1
FTSE All-Share	30.1	14.5	-3.5	12.3	20.8	1.2	1.0	16.8	13.1	-9.5
FTSE4Good UK 50	26.3	9.9	-3.2	11.7	20.2	1.0	-1.7	17.2	11.0	-5.4

## Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE4Good UK	0.5	0.7	0.8	0.8	-10.5	-13.7	-18.9	-18.9
FTSE All-Share	0.2	0.6	0.7	0.7	-12.2	-15.0	-18.7	-18.7
FTSE4Good UK 50	0.7	0.7	0.7	0.7	-8.8	-11.7	-20.7	-20.7

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 %
HSBC Hldgs	Banks	126,370	7.39
Royal Dutch Shell A	Oil & Gas Producers	102,253	5.98
AstraZeneca	Pharmaceuticals & Biotechnology	95,227	5.57
Royal Dutch Shell B	Oil & Gas Producers	89,734	5.25
GlaxoSmithKline	Pharmaceuticals & Biotechnology	85,436	5.00
Diageo	Beverages	77,788	4.55
Unilever	Personal Goods	53,223	3.11
Rio Tinto	Mining	46,244	2.71
Vodafone Group	Mobile Telecommunications	43,451	2.54
Reckitt Benckiser Group	Household Goods & Home Construction	39,863	2.33
<b>Totals</b>		<b>759,588</b>	<b>44.43</b>

**ICB Industry Breakdown**

ICB Code		FTSE4Good UK		FTSE All-Share		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
0001	Oil & Gas	5	11.51	13	13.21	-1.71
1000	Basic Materials	15	8.00	25	7.39	0.61
2000	Industrials	44	8.53	106	11.71	-3.18
3000	Consumer Goods	21	12.91	43	14.25	-1.34
4000	Health Care	9	12.04	18	9.36	2.68
5000	Consumer Services	54	13.97	88	11.95	2.02
6000	Telecommunications	2	3.45	6	2.75	0.70
7000	Utilities	8	3.70	8	2.74	0.96
8000	Financials	56	24.81	307	25.64	-0.83
9000	Technology	10	1.07	16	0.99	0.08
<b>Totals</b>		<b>224</b>	<b>100.00</b>	<b>630</b>	<b>100.00</b>	

**Index Characteristics**

Attributes	FTSE4Good UK	FTSE All-Share
Number of constituents	224	630
Net MCap (GBPm)	1,709,569	2,309,119
Dividend Yield %	4.15	4.21
Constituent Sizes (Net MCap GBPm)		
Average	7,632	3,665
Largest	126,370	126,370
Smallest	55	36
Median	1,986	633
Weight of Largest Constituent (%)	7.39	5.47
Top 10 Holdings (% Index MCap)	44.43	36.70

**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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Data definitions available from  
[info@ftserussell.com](mailto:info@ftserussell.com)

To learn more, visit [www.ftserussell.com](http://www.ftserussell.com);  
 email [info@ftserussell.com](mailto:info@ftserussell.com); or  
 call your regional Client Services Team office:

#### EMEA

+44 (0) 20 7866 1810

#### North America

+1 877 503 6437

#### Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 4563 6346

Sydney +61 (0) 2 8823 3521