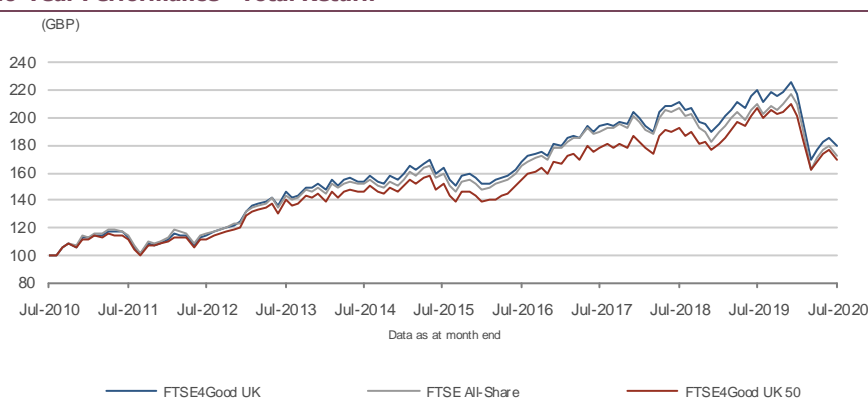


FTSE4Good UK Index

Data as at: 31 July 2020

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	1.6	-17.2	-20.6	-18.1	-7.2	9.5	-2.5	1.8	26.9	18.4	12.7
FTSE All-Share	1.2	-17.8	-20.5	-17.8	-9.1	8.4	-3.1	1.6	27.1	19.1	13.0
FTSE4Good UK 50	1.3	-15.8	-19.2	-17.8	-4.9	11.6	-1.7	2.2	26.7	17.4	12.1

* 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)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
FTSE4Good UK	11.8	-3.2	14.1	22.7	2.1	1.1	15.6	12.3	-7.1	19.6
FTSE All-Share	14.5	-3.5	12.3	20.8	1.2	1.0	16.8	13.1	-9.5	19.2
FTSE4Good UK 50	9.9	-3.2	11.7	20.2	1.0	-1.7	17.2	11.0	-5.4	19.0

Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE4Good UK	-0.7	-0.1	0.1	0.5	-34.1	-34.1	-34.1	-34.1
FTSE All-Share	-0.6	-0.1	0.1	0.5	-35.3	-35.3	-35.3	-35.3
FTSE4Good UK 50	-0.6	0.0	0.2	0.5	-31.7	-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 & Biotechnology	111,911	8.08
GlaxoSmithKline	Pharmaceuticals & Biotechnology	75,357	5.44
HSBC Hldgs	Banks	69,676	5.03
Diageo	Beverages	64,206	4.64
Rio Tinto	Mining	50,068	3.62
Unilever	Personal Goods	49,815	3.60
Reckitt Benckiser Group	Household Goods & Home Construction	48,568	3.51
Royal Dutch Shell A	Oil & Gas Producers	45,994	3.32
Royal Dutch Shell B	Oil & Gas Producers	40,053	2.89
BHP Group Plc	Mining	34,384	2.48
Totals		590,032	42.62

ICB Industry Breakdown

ICB Code		FTSE4Good UK		FTSE All-Share		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
0001	Oil & Gas	6	6.34	12	7.74	-1.40
1000	Basic Materials	15	10.44	22	8.94	1.50
2000	Industrials	45	9.86	100	12.21	-2.35
3000	Consumer Goods	19	14.54	42	15.70	-1.16
4000	Health Care	8	15.14	15	11.67	3.47
5000	Consumer Services	54	13.07	82	11.52	1.55
6000	Telecommunications	2	2.85	6	2.25	0.60
7000	Utilities	8	4.75	8	3.52	1.23
8000	Financials	58	21.73	310	25.24	-3.51
9000	Technology	10	1.28	16	1.21	0.07
Totals		225	100.00	613	100.00	

Index Characteristics

Attributes	FTSE4Good UK	FTSE All-Share
Number of constituents	225	613
Net MCap (GBPm)	1,384,526	1,868,634
Dividend Yield %	4.74	4.82
Constituent Sizes (Net MCap GBPm)		
Average	6,153	3,048
Largest	111,911	111,911
Smallest	54	16
Median	1,559	555
Weight of Largest Constituent (%)	8.08	5.99
Top 10 Holdings (% Index MCap)	42.62	33.59

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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