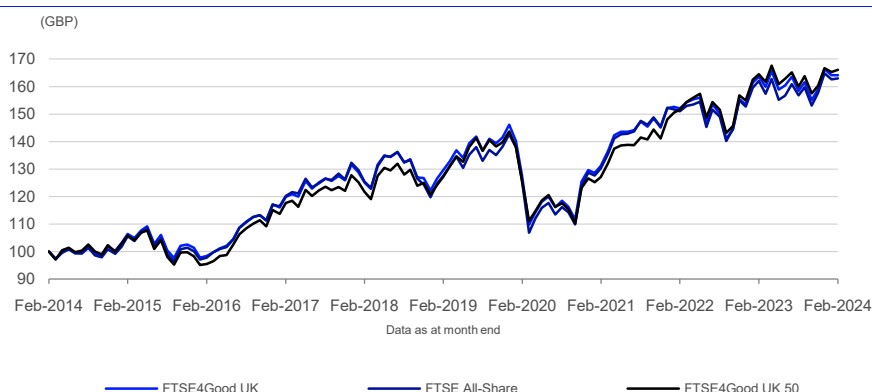


FTSE4Good UK Index

Data as at: 29 February 2024

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	3.2	3.6	-1.3	0.3	25.2	26.6	7.8	4.8	11.6	11.3	14.1
FTSE All-Share	3.3	3.9	-1.1	0.6	25.2	27.7	7.8	5.0	11.6	11.5	14.5
FTSE4Good UK 50	3.6	3.9	-0.4	1.0	30.7	30.6	9.3	5.5	11.4	11.1	13.1

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE4Good UK	2.1	1.1	15.6	12.3	-7.1	19.6	-11.3	17.4	0.9	8.3
FTSE All-Share	1.2	1.0	16.8	13.1	-9.5	19.2	-9.8	18.3	0.3	7.9
FTSE4Good UK 50	1.0	-1.7	17.2	11.0	-5.4	19.0	-12.0	17.0	4.6	7.6

Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE4Good UK	0.0	0.6	0.3	0.4	-7.3	-12.0	-34.1	-34.1
FTSE All-Share	0.0	0.6	0.3	0.4	-7.5	-11.1	-35.3	-35.3
FTSE4Good UK 50	0.1	0.8	0.4	0.5	-7.2	-10.9	-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 %
Shell	Oil Gas and Coal	162,345	9.46
AstraZeneca	Pharmaceuticals and Biotechnology	147,426	8.59
HSBC Hldgs	Banks	119,639	6.97
Unilever	Personal Care Drug and Grocery Stores	96,878	5.64
GSK	Pharmaceuticals and Biotechnology	66,926	3.90
RELX	Media	65,577	3.82
Diageo	Beverages	65,433	3.81
Rio Tinto	Industrial Metals and Mining	55,285	3.22
London Stock Exchange Group	Finance and Credit Services	40,032	2.33
National Grid	Gas Water and Multi-utilities	38,099	2.22
Totals		857,639	49.97

ICB Industry Breakdown

ICB Code		FTSE4Good UK		FTSE All-Share		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	11	1.70	17	1.43	0.27
15	Telecommunications	4	1.33	6	1.10	0.24
20	Health Care	9	14.63	11	11.20	3.43
30	Financials	48	22.50	256	23.63	-1.13
35	Real Estate	16	2.26	51	2.50	-0.25
40	Consumer Discretionary	46	14.59	77	12.73	1.86
45	Consumer Staples	17	14.81	23	14.20	0.61
50	Industrials	42	8.33	84	12.38	-4.05
55	Basic Materials	10	5.48	21	6.49	-1.01
60	Energy	7	9.69	15	10.80	-1.11
65	Utilities	8	4.67	8	3.53	1.14
Totals		218	100.00	569	100.00	

Index Characteristics

Attributes	FTSE4Good UK	FTSE All-Share
Number of constituents	218	569
Net MCap (GBPm)	1,716,185	2,271,174
Dividend Yield %	3.73	3.88
Constituent Sizes (Net MCap GBPm)		
Average	7,872	3,992
Largest	162,345	162,345
Smallest	49	30
Median	1,699	644
Weight of Largest Constituent (%)	9.46	7.15
Top 10 Holdings (% Index MCap)	49.97	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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info@ftserussell.com

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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 6441 1430
Sydney +61 (0) 2 7228 5659