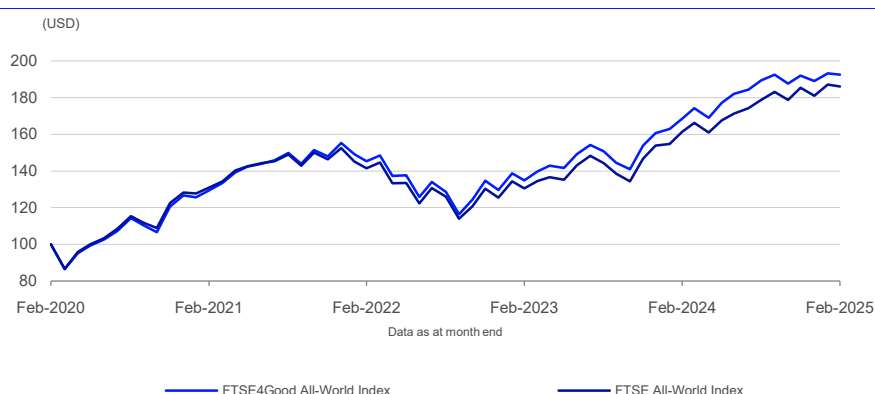


FTSE4Good All-World Index

Data as at: 28 February 2025

The FTSE4Good Index Series has been designed to help investors gain exposure to companies that meet defined ESG criteria. It also supports investors that wish to encourage positive change in corporate behavior and align their portfolios with their values. To create the FTSE4Good All-World Index, the standard FTSE4Good Index Series selection criteria have been applied to the FTSE All-World Index.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE4Good All-World Index	0.2	1.7	1.9	14.3	32.5	92.6	9.8	14.0	10.9	15.1	17.0
FTSE All-World Index	0.4	4.1	2.8	15.3	31.5	86.1	9.6	13.2	10.4	15.2	17.0

* 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 % (USD)	2020	2021	2022	2023	2024
FTSE4Good All-World Index	14.6	22.6	-16.5	24	17.6
FTSE All-World Index	16.6	18.9	-17.7	22.6	17.7

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE4Good All-World Index	1.3	0.7	0.8	-	-9.0	-23.0	-28.3	-
FTSE All-World Index	1.5	0.7	0.8	0.7	-8.2	-22.7	-28.2	-33.7

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 sustainable 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	Country/Market	ICB Sector	FTSE4Good All-World (Wgt %)	FTSE All-World (Wgt %)	Diff %
Apple Inc.	United States	Technology Hardware and Equipment	6.85	4.31	2.54
Microsoft Corp	United States	Software and Computer Services	5.84	3.68	2.17
Nvidia	United States	Technology Hardware and Equipment	5.79	3.64	2.15
Alphabet Class A	United States	Software and Computer Services	1.98	1.25	0.73
Broadcom	United States	Technology Hardware and Equipment	1.79	1.13	0.67
Alphabet Class C	United States	Software and Computer Services	1.65	1.04	0.61
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	1.51	0.95	0.56
Lilly (Eli) & Co	United States	Pharmaceuticals and Biotechnology	1.46	0.92	0.54
Visa	United States	Industrial Support Services	1.13	0.71	0.42
Mastercard CL A	United States	Industrial Support Services	0.93	0.59	0.34
Totals			28.93	18.22	

ICB Industry Breakdown

		FTSE4Good All-World		FTSE All-World		
ICB Code	ICB Industry	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
10	Technology	192	35.67	423	27.72	7.94
15	Telecommunications	76	3.29	123	2.82	0.47
20	Health Care	138	10.74	349	9.79	0.95
30	Financials	361	17.11	618	15.83	1.28
35	Real Estate	88	1.29	234	2.26	-0.97
40	Consumer Discretionary	242	7.72	600	14.17	-6.45
45	Consumer Staples	151	4.33	319	5.00	-0.67
50	Industrials	309	11.56	781	12.85	-1.29
55	Basic Materials	152	3.28	379	2.82	0.47
60	Energy	77	3.30	184	3.95	-0.64
65	Utilities	98	1.70	234	2.80	-1.10
Totals		1884	100.00	4244	100.00	

INFORMATION

Index Universe

FTSE All-World Index

Index Launch

17 July 2020

Base Date

22 June 2015

Base Value

5000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD, LOC

Review Dates

Semi-annually in June and December

Country/Market Breakdown

	FTSE4Good All-World		FTSE All-World		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	72	2.32	104	1.66	0.66
Austria	6	0.08	7	0.05	0.02
Belgium	7	0.24	13	0.22	0.02
Brazil	56	0.35	81	0.41	-0.06
Canada	26	2.18	48	2.40	-0.23
Chile	16	0.08	20	0.06	0.02
China	182	1.43	1231	3.28	-1.85
Colombia	4	0.02	4	0.01	0.01
Czech Rep.	2	0.01	4	0.01	-0.01
Denmark	14	0.84	18	0.58	0.26
Egypt	1	0.01	1	0.00	0.00
Finland	11	0.27	14	0.22	0.05
France	56	3.26	67	2.39	0.87
Germany	40	2.75	67	2.12	0.63
Greece	15	0.07	29	0.06	0.01
Hong Kong	40	0.59	70	0.49	0.10
Hungary	3	0.04	5	0.03	0.01
Iceland	1	0.00	9	0.01	-0.01
India	130	1.86	245	1.85	0.01
Indonesia	15	0.13	39	0.13	0.00
Ireland	2	0.06	5	0.07	-0.01
Israel	5	0.10	29	0.18	-0.07
Italy	26	0.92	36	0.70	0.22
Japan	262	6.63	494	5.60	1.03
Korea	60	0.49	159	0.95	-0.46
Kuwait	4	0.12	8	0.09	0.03
Malaysia	35	0.27	38	0.17	0.09
Mexico	19	0.25	37	0.21	0.05
Netherlands	25	1.24	31	0.95	0.29
New Zealand	4	0.05	13	0.06	-0.02
Norway	12	0.18	16	0.14	0.05
Philippines	13	0.07	23	0.06	0.01
Poland	7	0.10	10	0.08	0.02
Portugal	4	0.05	4	0.03	0.02
Qatar	1	0.04	17	0.09	-0.05
Romania	2	0.02	7	0.01	0.00
Saudi Arabia	4	0.07	65	0.44	-0.37
Singapore	21	0.45	35	0.33	0.12
South Africa	36	0.47	40	0.31	0.16
Spain	23	1.06	24	0.67	0.39
Sweden	34	0.90	53	0.75	0.15
Switzerland	32	2.99	53	2.17	0.83
Taiwan	116	2.96	128	1.91	1.05
Thailand	46	0.26	49	0.17	0.09
Turkiye	36	0.10	115	0.10	-0.01
UAE	10	0.14	33	0.18	-0.04
UK	85	4.73	100	3.54	1.19
USA	263	58.76	546	64.03	-5.26
Totals	1884	100.00	4244	100.00	

Index Characteristics

Attributes	FTSE4Good All-World	FTSE All-World
Number of constituents	1884	4244
Net MCap (USDm)	50,456,801	80,195,740
Dividend Yield %	1.97	1.85
Constituent Sizes (Net MCap USDm)		
Average	26,782	18,896
Largest	3,456,660	3,456,660
Smallest	19	19
Median	5,327	2,477
Weight of Largest Constituent (%)	6.85	4.31
Top 10 Holdings (% Index MCap)	28.94	21.31

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