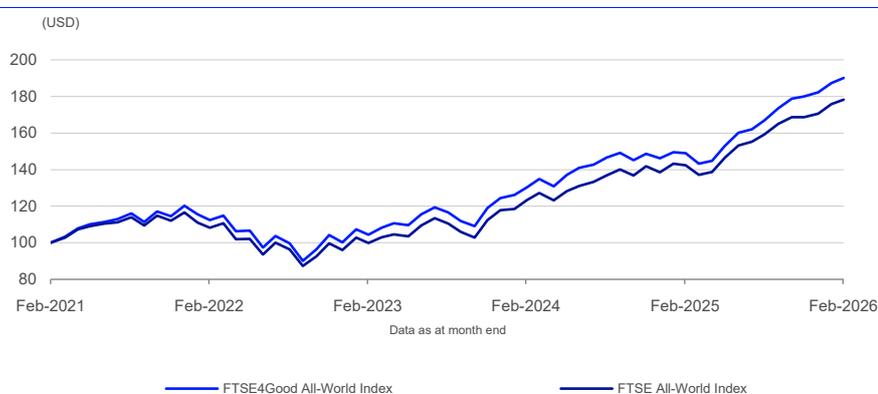


# FTSE4Good All-World Index

Data as at: 27 February 2026

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	5.7	13.9	4.3	27.6	82.1	90.2	22.1	13.7	13.2	12.2	13.8
FTSE All-World Index	5.7	12.0	4.5	25.2	78.5	78.3	21.3	12.3	13.3	11.9	13.8

\* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE4Good All-World Index	7.6	24.8	-8.5	29.1	14.6	22.6	-16.5	24	17.6	24.6
FTSE All-World Index	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6	17.7	23.1

## 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	2.1	1.9	1.0	1.0	-13.6	-15.7	-25.9	-34.0
FTSE All-World Index	1.9	1.8	0.9	0.9	-13.3	-15.6	-26.0	-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](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	Country/Market	ICB Sector	FTSE4Good All-World (Wgt %)	FTSE All-World (Wgt %)	Diff %
Nvidia	United States	Technology Hardware and Equipment	6.38	4.21	2.17
Apple Inc.	United States	Technology Hardware and Equipment	5.92	3.91	2.01
Microsoft Corp	United States	Software and Computer Services	4.48	2.96	1.52
Alphabet Class A	United States	Software and Computer Services	2.79	1.84	0.95
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	2.39	1.58	0.81
Broadcom	United States	Technology Hardware and Equipment	2.27	1.50	0.77
Alphabet Class C	United States	Software and Computer Services	2.27	1.50	0.77
Lilly (Eli) & Co	United States	Pharmaceuticals and Biotechnology	1.30	0.86	0.44
Johnson & Johnson	United States	Pharmaceuticals and Biotechnology	0.92	0.61	0.31
ASML Holding	Netherlands	Technology Hardware and Equipment	0.88	0.58	0.30
<b>Totals</b>			<b>29.60</b>	<b>19.55</b>	

## ICB Industry Breakdown

ICB Code	ICB Industry	FTSE4Good All-World		FTSE All-World		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	217	37.28	434	29.47	7.81
15	Telecommunications	78	3.11	122	3.19	-0.08
20	Health Care	159	9.54	336	8.55	0.98
30	Financials	409	17.45	640	15.51	1.95
35	Real Estate	100	1.49	232	2.03	-0.54
40	Consumer Discretionary	267	6.45	589	12.37	-5.91
45	Consumer Staples	155	3.78	312	4.54	-0.76
50	Industrials	363	11.22	794	13.38	-2.16
55	Basic Materials	171	4.23	372	3.75	0.48
60	Energy	87	3.48	189	4.21	-0.73
65	Utilities	110	1.97	234	3.00	-1.04
<b>Totals</b>		<b>2116</b>	<b>100.00</b>	<b>4254</b>	<b>100.00</b>	

## 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

Country/Market	FTSE4Good All-World		FTSE All-World		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	71	2.34	104	1.74	0.61
Austria	7	0.11	8	0.08	0.04
Belgium	7	0.27	13	0.25	0.01
Brazil	55	0.48	70	0.51	-0.03
Canada	38	2.73	78	3.07	-0.34
Chile	17	0.10	20	0.07	0.03
China	298	1.86	1248	3.17	-1.32
Colombia	5	0.03	5	0.02	0.01
Czech Rep.	2	0.01	4	0.02	-0.01
Denmark	14	0.45	17	0.34	0.11
Egypt	1	0.01	1	0.01	0.00
Finland	12	0.36	14	0.26	0.09
France	53	2.93	62	2.33	0.61
Germany	43	2.60	65	2.09	0.51
Greece	17	0.10	29	0.08	0.02
Hong Kong	39	0.59	66	0.52	0.06
Hungary	4	0.06	6	0.04	0.02
Iceland	3	0.01	8	0.01	0.00
India	169	2.01	272	1.78	0.23
Indonesia	20	0.11	39	0.12	-0.01
Ireland	3	0.09	5	0.08	0.01
Israel	5	0.13	37	0.30	-0.16
Italy	29	1.05	37	0.78	0.27
Japan	281	7.27	487	6.30	0.97
Korea	69	1.33	152	2.23	-0.91
Kuwait	5	0.10	9	0.07	0.02
Malaysia	36	0.26	39	0.17	0.08
Mexico	22	0.32	36	0.26	0.06
Netherlands	24	1.62	30	1.16	0.46
New Zealand	5	0.05	12	0.05	0.00
Norway	12	0.18	14	0.14	0.04
Philippines	16	0.07	24	0.05	0.02
Poland	7	0.13	10	0.11	0.02
Portugal	4	0.06	5	0.05	0.01
Qatar	2	0.05	18	0.08	-0.02
Romania	3	0.02	7	0.02	0.00
Saudi Arabia	7	0.09	71	0.34	-0.26
Singapore	23	0.46	36	0.35	0.11
South Africa	36	0.72	39	0.49	0.23
Spain	22	1.31	23	0.87	0.44
Sweden	35	1.05	54	0.82	0.23
Switzerland	36	2.99	53	2.24	0.75
Taiwan	123	4.14	130	2.75	1.39
Thailand	42	0.26	44	0.18	0.09
Turkiye	43	0.08	115	0.10	-0.02
UAE	12	0.17	37	0.19	-0.02
UK	81	4.37	95	3.54	0.83
USA	258	54.49	506	59.77	-5.28
<b>Totals</b>	<b>2116</b>	<b>100.00</b>	<b>4254</b>	<b>100.00</b>	

## Index Characteristics

Attributes	FTSE4Good All-World	FTSE All-World
Number of constituents	2116	4254
Net MCap (USDm)	64,891,510	98,314,971
Dividend Yield %	1.79	1.67
Constituent Sizes (Net MCap USDm)		
Average	30,667	23,111
Largest	4,138,756	4,138,756
Smallest	30	30
Median	5,997	3,221
Weight of Largest Constituent (%)	6.38	4.21
Top 10 Holdings (% Index MCap)	29.59	22.12

© 2026 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. "FTSE Canada", (4) FTSE Fixed Income LLC ("FTSE FI"), (5) FTSE (Beijing) Consulting Limited ("WOFE"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, WOFE, and other LSEG entities providing LSEG Benchmark and Index services. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors.

FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from  
info@ftserussell.com

To learn more, visit [lseg.com/ftse-russell](https://lseg.com/ftse-russell);  
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 6441 1430

Sydney +61 (0) 2 7228 5659