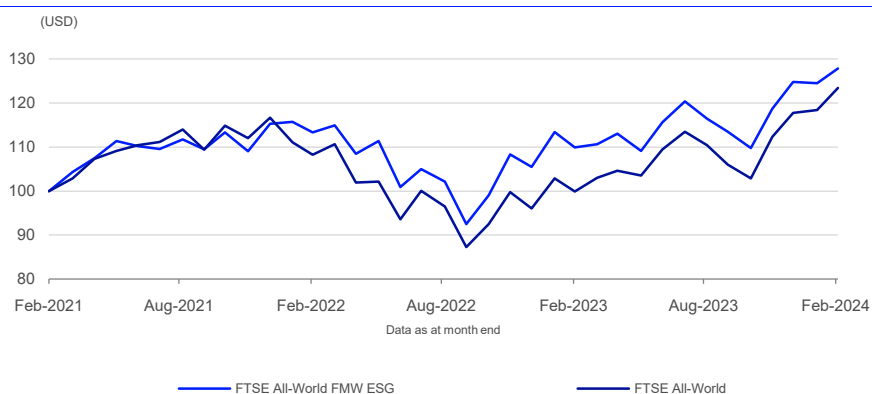


# FTSE All-World FMW ESG Index

Data as at: 29 February 2024

The FTSE All-World FMW ESG Index is designed to reflect the performance of securities weighted by a set of accounting measure of size. The index additionally incorporates a tilt towards Environmental, Social and Governance considerations as detailed in the FTSE ESG Index Series Ground Rules. The universe is screened for nationality, free float, liquidity and multiple line rules according to the FTSE Global Equity Index Series Ground Rules.

## 3-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
FTSE All-World FMW ESG	7.7	9.8	2.4	16.3	27.8	64.5	8.5	10.5	10.1	14.5	18.7
FTSE All-World	9.9	11.8	4.9	23.6	23.5	68.6	7.3	11.0	10.1	15.3	17.7

\* 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)	2019	2020	2021	2022	2023
FTSE All-World FMW ESG	25.9	6.5	22.1	-8.5	18.3
FTSE All-World	27.2	16.6	18.9	-17.7	22.6

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE All-World FMW ESG	1.6	0.5	0.6	-	-9.6	-22.8	-36.9	-
FTSE All-World	2.2	0.4	0.6	0.6	-10.4	-26.0	-33.7	-33.7

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown – based on daily data

## FEATURES

### Objective

The indexes are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

### Investability

Stocks in the underlying universe are free-float weighted to ensure that only the investable opportunity set is included.

### Liquidity

Stocks in the underlying universe are screened to ensure that the index is tradable.

### Transparency

The index uses a transparent, rules-based construction process. Index Methodologies are freely available on the FTSE Russell website.

### Availability

The indexes are calculated based on price and total return methodologies, and 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	ICB Sector	FTSE All-World FMW ESG (Wgt %)	FTSE All-World (Wgt %)	Diff %
Microsoft Corp	USA	Software and Computer Services	2.91	4.33	-1.42
Apple Inc.	USA	Technology Hardware and Equipment	2.29	3.75	-1.46
Meta Platforms Inc	USA	Software and Computer Services	1.31	1.53	-0.21
Citigroup	USA	Banks	1.27	0.15	1.12
Wells Fargo & Company	USA	Banks	1.17	0.29	0.88
Intel Corp	USA	Technology Hardware and Equipment	1.17	0.26	0.91
Johnson & Johnson	USA	Pharmaceuticals and Biotechnology	1.10	0.55	0.55
AT&T	USA	Telecommunications Service Providers	1.07	0.17	0.90
Shell	UK	Oil Gas and Coal	1.01	0.29	0.72
JPMorgan Chase & Co	USA	Banks	0.96	0.76	0.21
Totals			14.26	12.08	

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE All-World FMW ESG		FTSE All-World		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	71	16.15	413	26.32	-10.18
15	Telecommunications	34	5.85	134	2.83	3.01
20	Health Care	60	8.74	353	10.91	-2.17
30	Financials	182	22.46	610	14.27	8.19
35	Real Estate	71	3.78	242	2.32	1.45
40	Consumer Discretionary	95	10.16	636	14.19	-4.03
45	Consumer Staples	63	5.28	332	5.44	-0.16
50	Industrials	133	11.15	783	13.16	-2.01
55	Basic Materials	73	4.99	381	3.35	1.64
60	Energy	62	8.24	181	4.48	3.76
65	Utilities	56	3.20	229	2.71	0.49
Totals		900	100.00	4294	100.00	

INFORMATION

Index Universe

FTSE All-World Index

Index Launch

10 May 2019

Base Date

16 September 2011

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Available end-of-day

End-of-Day Distribution

Via FTP and email

Currency

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

Review Dates

Annually in September with implementation in March, June, September & December

## Country Breakdown

Country	FTSE All-World FMW ESG		FTSE All-World		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	31	2.40	109	1.88	0.52
Austria	1	0.03	8	0.05	-0.02
Belgium	5	0.20	15	0.22	-0.02
Brazil	16	0.96	83	0.61	0.35
Canada	33	4.14	49	2.37	1.77
Chile	1	0.02	21	0.06	-0.04
China	49	3.52	1237	2.66	0.87
Colombia	1	0.08	5	0.02	0.07
Czech Rep.	-	-	5	0.01	-0.01
Denmark	6	0.31	18	0.80	-0.49
Egypt	-	-	3	0.01	-0.01
Finland	9	0.35	15	0.25	0.11
France	36	3.73	71	2.76	0.97
Germany	26	2.94	73	2.04	0.90
Greece	-	-	26	0.06	-0.06
Hong Kong	18	0.92	76	0.53	0.38
Hungary	-	-	4	0.03	-0.03
Iceland	-	-	10	0.01	-0.01
India	13	0.67	213	2.03	-1.36
Indonesia	1	0.02	42	0.21	-0.18
Ireland	-	-	5	0.06	-0.06
Israel	3	0.12	30	0.16	-0.04
Italy	8	1.11	34	0.67	0.43
Japan	101	8.10	511	6.39	1.71
Korea	22	2.41	157	1.28	1.13
Kuwait	-	-	9	0.09	-0.09
Malaysia	4	0.12	39	0.17	-0.05
Mexico	7	0.35	39	0.30	0.05
Netherlands	14	0.96	31	1.18	-0.22
New Zealand	-	-	15	0.07	-0.07
Norway	5	0.18	18	0.15	0.03
Pakistan	-	-	1	0.00	0.00
Philippines	-	-	26	0.08	-0.08
Poland	1	0.02	10	0.08	-0.06
Portugal	2	0.06	4	0.04	0.01
Qatar	1	0.07	17	0.10	-0.02
Romania	-	-	6	0.01	-0.01
Saudi Arabia	3	0.27	56	0.46	-0.18
Singapore	8	0.43	35	0.30	0.13
South Africa	18	0.59	41	0.29	0.30
Spain	10	1.11	24	0.61	0.50
Sweden	13	0.56	55	0.79	-0.23
Switzerland	19	2.65	52	2.21	0.44
Taiwan	21	1.74	119	1.71	0.03
Thailand	7	0.19	50	0.19	-0.01
Turkiye	-	-	104	0.12	-0.12
UAE	3	0.12	31	0.17	-0.05
UK	47	6.11	105	3.54	2.57
USA	337	52.42	587	62.18	-9.76
<b>Totals</b>	<b>900</b>	<b>100.00</b>	<b>4294</b>	<b>100.00</b>	

Index Characteristics

Attributes	FTSE All-World FMW ESG	FTSE All-World
Number of constituents	900	4294
Dividend Yield %	3.30	1.97
Constituent (Wgt %)		
Average	0.11	0.02
Largest	2.91	4.33
Median	0.05	0.00
Top 10 Holdings (Wgt %)	14.26	19.12

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