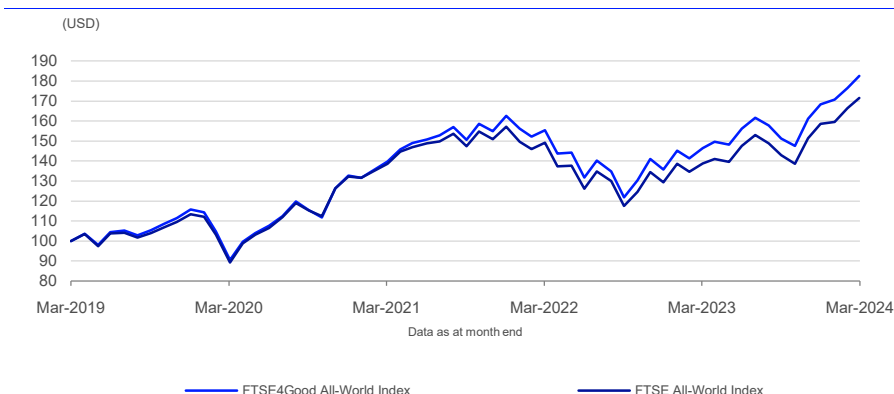


FTSE4Good All-World Index

Data as at: 29 March 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 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	8.5	20.7	8.5	24.8	30.7	82.7	9.3	12.8	9.4	14.8	17.9
FTSE All-World Index	8.1	20.1	8.1	23.6	23.8	71.6	7.4	11.4	9.6	15.2	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
FTSE4Good All-World Index	29.1	14.6	22.6	-16.5	24
FTSE All-World Index	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
FTSE4Good All-World Index	2.8	0.6	0.7	-	-9.7	-25.9	-34.0	-
FTSE All-World Index	2.6	0.5	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

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	ICB Sector	FTSE4Good All-World (Wgt %)	FTSE All-World (Wgt %)	Diff %
Microsoft Corp	United States	Software and Computer Services	6.90	4.29	2.62
Apple Inc.	United States	Technology Hardware and Equipment	5.51	3.42	2.09
Nvidia	United States	Technology Hardware and Equipment	4.73	2.94	1.79
Alphabet Class A	United States	Software and Computer Services	1.98	1.23	0.75
Alphabet Class C	United States	Software and Computer Services	1.68	1.05	0.64
Lilly (Eli) & Co	United States	Pharmaceuticals and Biotechnology	1.45	0.90	0.55
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	1.29	0.80	0.49
Visa	United States	Industrial Support Services	0.98	0.61	0.37
Mastercard CL A	United States	Industrial Support Services	0.88	0.55	0.33
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	0.87	0.54	0.33
Totals			26.27	16.33	

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE4Good All-World		FTSE All-World		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	168	33.17	422	26.20	6.97
15	Telecommunications	74	2.78	129	2.83	-0.05
20	Health Care	122	10.99	350	10.79	0.20
30	Financials	337	15.95	612	14.54	1.41
35	Real Estate	73	1.38	243	2.32	-0.94
40	Consumer Discretionary	217	8.39	624	13.82	-5.43
45	Consumer Staples	143	5.74	323	5.39	0.35
50	Industrials	281	11.99	788	13.25	-1.26
55	Basic Materials	139	3.85	385	3.44	0.41
60	Energy	68	3.95	183	4.65	-0.70
65	Utilities	88	1.80	233	2.77	-0.97
Totals		1710	100.00	4292	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 Breakdown

	FTSE4Good All-World		FTSE All-World		
Country	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	71	2.58	108	1.87	0.71
Austria	6	0.07	7	0.05	0.02
Belgium	9	0.28	15	0.23	0.04
Brazil	50	0.51	82	0.57	-0.06
Canada	28	2.57	48	2.40	0.17
Chile	16	0.08	21	0.06	0.03
China	122	0.87	1241	2.63	-1.76
Colombia	3	0.02	3	0.01	0.01
Czech Rep.	2	0.01	4	0.01	0.00
Denmark	14	1.21	17	0.81	0.40
Egypt	1	0.01	3	0.01	0.00
Finland	11	0.28	14	0.23	0.05
France	57	3.81	69	2.75	1.07
Germany	38	2.52	70	2.05	0.47
Greece	11	0.06	28	0.06	0.00
Hong Kong	32	0.51	72	0.49	0.02
Hungary	3	0.03	4	0.03	0.01
Iceland	-	-	11	0.01	-0.01
India	107	1.92	228	2.07	-0.16
Indonesia	16	0.22	42	0.20	0.02
Ireland	2	0.05	5	0.07	-0.02
Israel	5	0.08	30	0.16	-0.08
Italy	24	0.86	35	0.70	0.16
Japan	248	7.57	506	6.36	1.20
Korea	44	0.50	159	1.31	-0.82
Kuwait	3	0.07	8	0.08	-0.02
Malaysia	32	0.24	39	0.17	0.07
Mexico	18	0.38	38	0.31	0.07
Netherlands	24	1.61	31	1.18	0.42
New Zealand	6	0.05	15	0.07	-0.02
Norway	12	0.20	18	0.15	0.05
Pakistan	-	-	1	0.00	0.00
Philippines	13	0.09	24	0.07	0.02
Poland	7	0.11	10	0.08	0.03
Portugal	4	0.06	4	0.04	0.02
Qatar	1	0.04	17	0.09	-0.05
Romania	2	0.02	7	0.01	0.00
Saudi Arabia	3	0.06	60	0.46	-0.40
Singapore	20	0.38	36	0.30	0.08
South Africa	35	0.41	40	0.29	0.12
Spain	23	1.04	25	0.65	0.39
Sweden	31	0.90	52	0.77	0.13
Switzerland	32	3.03	52	2.16	0.86
Taiwan	101	2.72	122	1.81	0.92
Thailand	43	0.28	50	0.19	0.10
Turkiye	24	0.10	109	0.12	-0.02
UAE	5	0.09	31	0.16	-0.07
UK	85	4.67	103	3.56	1.11
USA	266	56.85	578	62.13	-5.28
Totals	1710	100.00	4292	100.00	

Index Characteristics

Attributes	FTSE4Good All-World	FTSE All-World
Number of constituents	1710	4292
Net MCap (USDm)	45,309,673	72,976,465
Dividend Yield %	2.05	1.92
Constituent Sizes (Net MCap USDm)		
Average	26,497	17,003
Largest	3,127,258	3,127,258
Smallest	39	22
Median	6,104	2,555
Weight of Largest Constituent (%)	6.90	4.29
Top 10 Holdings (% Index MCap)	26.28	19.11

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