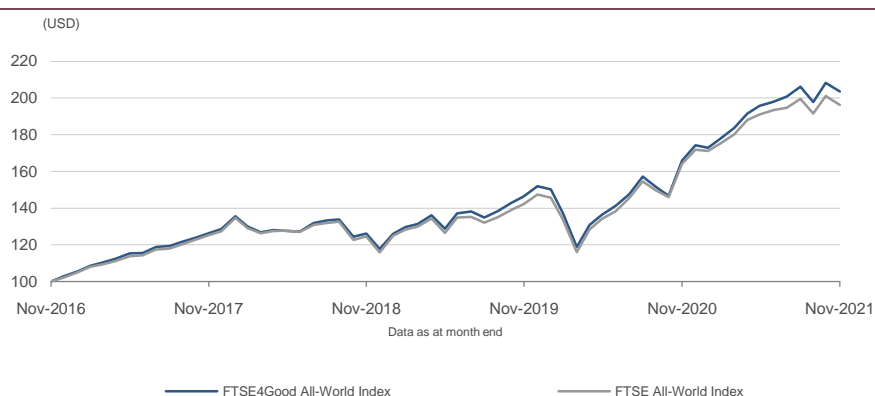


# FTSE4Good All-World Index

Data as at: 30 November 2021

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	-1.3	4.0	16.8	22.6	61.4	103.5	17.3	15.3	10.1	18.4	14.9
FTSE All-World Index	-1.7	2.7	14.1	19.5	57.5	96.2	16.3	14.4	10.1	18.4	14.8

\* 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
FTSE4Good All-World Index	7.6	24.8	-8.5	29.1	14.6
FTSE All-World Index	8.6	24.6	-9.1	27.2	16.6

## 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	2.2	1.0	1.0	-	-5.3	-34.0	-34.0	-
FTSE All-World Index	1.9	1.0	1.0	0.9	-5.5	-33.7	-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](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	ICB Sector	FTSE4Good All-World (Wgt %)	FTSE All-World (Wgt %)	Diff %
Apple Inc.	United States	Technology Hardware and Equipment	6.37	3.81	2.56
Microsoft Corp	United States	Software and Computer Services	6.11	3.66	2.46
Alphabet Class A	United States	Software and Computer Services	2.09	1.25	0.84
Alphabet Class C	United States	Software and Computer Services	1.96	1.17	0.79
Nvidia	United States	Technology Hardware and Equipment	1.92	1.15	0.77
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	1.26	0.76	0.51
Home Depot	United States	Retailers	1.05	0.63	0.42
Johnson & Johnson	United States	Pharmaceuticals and Biotechnology	1.01	0.60	0.41
Nestle	Switzerland	Food Producers	0.88	0.53	0.35
Procter & Gamble	United States	Personal Care, Drug and Grocery Stores	0.86	0.52	0.35
<b>Totals</b>			<b>23.51</b>	<b>14.08</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	136	30.49	385	24.98	5.51
15	Telecommunications	84	3.55	146	3.07	0.48
20	Health Care	97	9.97	346	11.05	-1.08
30	Financials	351	16.52	608	13.86	2.66
35	Real Estate	62	1.55	260	2.83	-1.28
40	Consumer Discretionary	221	10.37	613	15.61	-5.24
45	Consumer Staples	131	6.34	317	5.79	0.55
50	Industrials	232	12.15	703	12.65	-0.50
55	Basic Materials	138	4.40	349	3.69	0.71
60	Energy	68	2.88	166	3.70	-0.82
65	Utilities	77	1.78	208	2.77	-0.99
<b>Totals</b>		<b>1597</b>	<b>100.00</b>	<b>4101</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 Breakdown

Country	FTSE4Good All-World		FTSE All-World		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	72	2.58	111	1.85	0.73
Austria	6	0.09	7	0.06	0.03
Belgium	7	0.26	16	0.24	0.01
Brazil	63	0.49	102	0.52	-0.03
Canada	30	2.62	53	2.47	0.16
Chile	17	0.09	21	0.06	0.03
China	52	0.82	1023	3.77	-2.96
Colombia	7	0.03	9	0.02	0.01
Czech Rep.	2	0.01	4	0.01	0.00
Denmark	13	0.88	21	0.65	0.24
Egypt	1	0.01	6	0.01	0.00
Finland	12	0.42	17	0.35	0.07
France	63	4.01	79	2.69	1.32
Germany	43	2.55	84	2.21	0.34
Greece	7	0.04	12	0.03	0.00
Hong Kong	23	0.82	89	0.82	0.00
Hungary	3	0.04	4	0.03	0.01
India	101	1.92	179	1.52	0.39
Indonesia	15	0.16	34	0.16	0.00
Ireland	2	0.05	4	0.06	-0.01
Israel	7	0.13	38	0.18	-0.05
Italy	24	0.81	37	0.64	0.16
Japan	203	7.05	510	6.38	0.66
Korea	37	0.56	151	1.39	-0.82
Kuwait	3	0.07	11	0.08	-0.01
Malaysia	33	0.24	46	0.18	0.06
Mexico	15	0.29	35	0.22	0.07
Netherlands	23	1.67	32	1.28	0.40
New Zealand	6	0.07	14	0.08	-0.01
Norway	12	0.27	17	0.18	0.08
Pakistan	2	0.00	4	0.00	0.00
Philippines	13	0.13	26	0.10	0.03
Poland	6	0.08	12	0.07	0.00
Portugal	4	0.08	4	0.05	0.03
Qatar	3	0.06	18	0.09	-0.03
Romania	-	-	2	0.01	-0.01
Russia	23	0.35	36	0.36	-0.01
Saudi Arabia	2	0.05	53	0.37	-0.32
Singapore	16	0.29	40	0.30	-0.01
South Africa	48	0.59	60	0.39	0.20
Spain	23	0.94	25	0.57	0.37
Sweden	37	1.20	59	0.94	0.26
Switzerland	35	3.68	53	2.49	1.20
Taiwan	83	2.73	109	1.82	0.91
Thailand	38	0.31	51	0.22	0.08
Turkey	18	0.04	29	0.04	0.00
UAE	3	0.07	16	0.12	-0.04
UK	96	5.22	121	3.79	1.43
USA	245	55.13	617	60.12	-4.99
<b>Totals</b>	<b>1597</b>	<b>100.00</b>	<b>4101</b>	<b>100.00</b>	

## Index Characteristics

Attributes	FTSE4Good All-World	FTSE All-World
Number of constituents	1597	4101
Net MCap (USDm)	40,704,961	68,059,753
Dividend Yield %	1.99	1.79
Constituent Sizes (Net MCap USDm)		
Average	25,488	16,596
Largest	2,592,324	2,592,324
Smallest	62	33
Median	6,875	3,067
Weight of Largest Constituent (%)	6.37	3.81
Top 10 Holdings (% Index MCap)	23.52	17.20

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