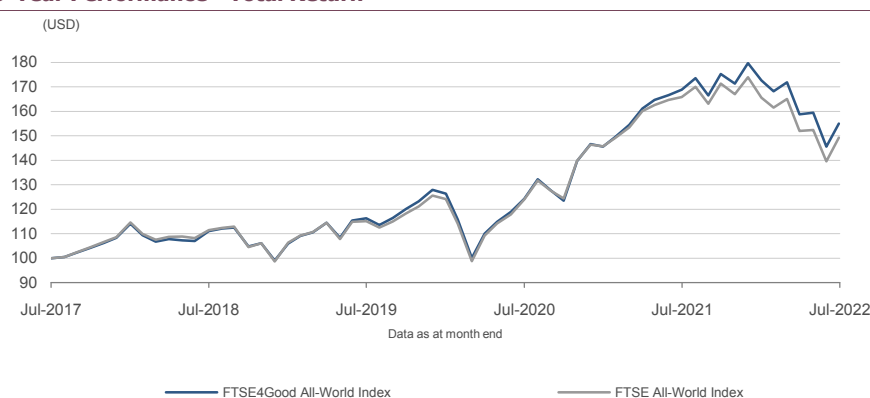


FTSE4Good All-World Index

Data as at: 29 July 2022

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	-2.4	-10.2	-13.7	-8.2	33.3	55.0	10.1	9.2	15.9	20.2	16.5
FTSE All-World Index	-1.9	-9.9	-14.2	-10.0	29.6	49.2	9.0	8.3	16.2	20.5	16.5

* 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)	2017	2018	2019	2020	2021
FTSE4Good All-World Index	24.8	-8.5	29.1	14.6	22.6
FTSE All-World Index	24.6	-9.1	27.2	16.6	18.9

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	-0.5	0.5	0.6	-	-21.2	-34.0	-34.0	-
FTSE All-World Index	-0.6	0.4	0.5	0.7	-21.9	-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 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	6.74	4.14	2.61
Microsoft Corp	United States	Software and Computer Services	5.70	3.50	2.20
Alphabet Class A	United States	Software and Computer Services	1.90	1.16	0.73
Alphabet Class C	United States	Software and Computer Services	1.74	1.07	0.67
Johnson & Johnson	United States	Pharmaceuticals and Biotechnology	1.25	0.76	0.48
Nvidia	United States	Technology Hardware and Equipment	1.19	0.73	0.46
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	1.11	0.68	0.43
Visa	United States	Industrial Support Services	0.95	0.58	0.37
Nestle	Switzerland	Food Producers	0.92	0.56	0.35
Procter & Gamble	United States	Personal Care, Drug and Grocery Stores	0.90	0.55	0.35
Totals			22.40	13.73	

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE4Good All-World		FTSE All-World		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	154	27.89	411	22.02	5.87
15	Telecommunications	87	3.58	144	3.03	0.55
20	Health Care	104	11.51	349	12.12	-0.61
30	Financials	350	16.45	601	14.09	2.37
35	Real Estate	68	1.64	249	2.98	-1.34
40	Consumer Discretionary	219	9.12	605	14.20	-5.08
45	Consumer Staples	135	7.04	325	6.67	0.37
50	Industrials	252	12.18	717	12.76	-0.57
55	Basic Materials	141	4.41	349	3.78	0.63
60	Energy	67	4.06	159	5.07	-1.01
65	Utilities	82	2.12	205	3.29	-1.17
Totals		1659	100.00	4114	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

Country	FTSE4Good All-World		FTSE All-World		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	76	3.06	110	2.14	0.92
Austria	6	0.07	7	0.05	0.02
Belgium	8	0.25	16	0.24	0.01
Brazil	60	0.57	95	0.64	-0.07
Canada	30	3.12	51	2.70	0.42
Chile	15	0.10	20	0.07	0.03
China	66	0.88	1036	3.50	-2.62
Colombia	7	0.03	9	0.02	0.01
Czech Rep.	2	0.01	3	0.02	-0.01
Denmark	14	0.92	22	0.67	0.25
Egypt	1	0.01	7	0.01	0.00
Finland	11	0.38	17	0.33	0.05
France	63	3.78	77	2.61	1.18
Germany	43	2.20	85	1.88	0.32
Greece	8	0.04	12	0.03	0.01
Hong Kong	27	0.82	89	0.82	0.00
Hungary	3	0.02	4	0.02	0.00
India	109	2.09	198	1.70	0.39
Indonesia	15	0.19	36	0.20	-0.01
Ireland	2	0.05	4	0.05	0.00
Israel	7	0.15	42	0.20	-0.05
Italy	25	0.70	37	0.57	0.13
Japan	224	6.90	507	6.18	0.72
Korea	40	0.54	163	1.35	-0.81
Kuwait	3	0.09	11	0.11	-0.02
Malaysia	33	0.27	42	0.19	0.08
Mexico	16	0.34	37	0.26	0.08
Netherlands	23	1.38	30	1.06	0.32
New Zealand	6	0.06	15	0.08	-0.02
Norway	12	0.32	18	0.22	0.09
Pakistan	2	0.00	4	0.00	0.00
Philippines	16	0.11	29	0.08	0.03
Poland	6	0.06	13	0.06	0.00
Portugal	4	0.09	4	0.05	0.03
Qatar	3	0.07	18	0.14	-0.06
Romania	-	-	3	0.01	-0.01
Saudi Arabia	3	0.08	54	0.53	-0.45
Singapore	17	0.35	37	0.35	0.00
South Africa	49	0.63	60	0.42	0.21
Spain	23	0.92	26	0.58	0.34
Sweden	35	0.93	62	0.82	0.10
Switzerland	34	3.65	52	2.49	1.16
Taiwan	91	2.51	114	1.66	0.85
Thailand	40	0.35	51	0.25	0.10
Turkey	18	0.05	27	0.04	0.00
UAE	6	0.17	22	0.17	0.00
UK	93	5.38	118	4.03	1.35
USA	264	55.32	620	60.40	-5.08
Totals	1659	100.00	4114	100.00	

Index Characteristics

Attributes	FTSE4Good All-World	FTSE All-World
Number of constituents	1659	4114
Net MCap (USDm)	36,826,286	60,029,987
Dividend Yield %	2.39	2.22
Constituent Sizes (Net MCap USDm)		
Average	22,198	14,592
Largest	2,482,527	2,482,527
Smallest	92	27
Median	5,970	2,632
Weight of Largest Constituent (%)	6.74	4.14
Top 10 Holdings (% Index MCap)	22.38	16.13

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