

FTSE4Good All-World Index

Data as at: 31 July 2020

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	12.9	-1.7	-2.9	6.8	24.2	44.7	7.5	7.7	26.9	18.2	14.6
FTSE All-World Index	13.4	-0.1	-1.2	7.6	24.0	46.2	7.4	7.9	26.6	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)	2015	2016	2017	2018	2019
FTSE4Good All-World Index	-	7.6	24.8	-8.5	29.1
FTSE All-World Index	-1.7	8.6	24.6	-9.1	27.2

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	0.2	0.4	0.5	-	-34.0	-34.0	-34.0	-
FTSE All-World Index	0.3	0.4	0.5	0.7	-33.7	-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 & Equipment	5.65	3.47	2.18
Microsoft Corp	United States	Software & Computer Services	4.99	3.07	1.92
Alphabet Class A	United States	Software & Computer Services	1.45	0.89	0.56
Alphabet Class C	United States	Software & Computer Services	1.43	0.88	0.55
Johnson & Johnson	United States	Pharmaceuticals & Biotechnology	1.25	0.77	0.48
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware & Equipment	1.14	0.70	0.44
Nestle	Switzerland	Food Producers	1.11	0.68	0.43
Visa	United States	Financial Services	1.05	0.64	0.40
Procter & Gamble	United States	Household Goods & Home Construction	1.04	0.64	0.40
Unitedhealth Group	United States	Health Care Equipment & Services	0.93	0.57	0.36
Totals			20.04	12.31	

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE4Good All-World		FTSE All-World		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
0001	Oil & Gas	70	2.75	146	3.49	-0.74
1000	Basic Materials	138	4.77	349	4.00	0.77
2000	Industrials	249	10.53	747	11.98	-1.46
3000	Consumer Goods	198	10.83	535	10.95	-0.13
4000	Health Care	96	12.96	279	12.00	0.96
5000	Consumer Services	189	7.45	450	12.63	-5.18
6000	Telecommunications	68	3.62	96	2.61	1.01
7000	Utilities	77	2.14	189	3.20	-1.07
8000	Financials	417	19.46	862	17.63	1.84
9000	Technology	118	25.48	292	21.51	3.98
Totals		1620	100.00	3945	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	68	2.86	105	2.03	0.83
Austria	7	0.07	8	0.05	0.02
Belgium	8	0.32	14	0.27	0.05
Brazil	55	0.73	91	0.73	0.00
Canada	30	2.41	55	2.50	-0.09
Chile	19	0.12	22	0.08	0.04
China	38	0.93	980	5.07	-4.14
Colombia	7	0.04	11	0.03	0.01
Czech Republic	2	0.01	4	0.01	0.00
Denmark	13	0.86	20	0.65	0.21
Egypt	1	0.02	6	0.02	0.00
Finland	14	0.50	16	0.37	0.13
France	72	4.16	86	2.85	1.31
Germany	43	3.10	82	2.62	0.48
Greece	7	0.03	9	0.02	0.01
Hong Kong	23	0.94	92	1.03	-0.09
Hungary	3	0.04	4	0.03	0.01
India	100	1.50	152	1.08	0.42
Indonesia	18	0.21	32	0.18	0.04
Ireland	3	0.08	5	0.07	0.00
Israel	7	0.11	30	0.14	-0.02
Italy	25	0.88	40	0.66	0.21
Japan	192	6.74	506	7.08	-0.34
Kuwait	3	0.07	11	0.08	0.00
Malaysia	34	0.35	45	0.26	0.09
Mexico	22	0.30	37	0.22	0.08
Netherlands	22	1.62	31	1.21	0.40
New Zealand	7	0.10	12	0.10	0.00
Norway	11	0.24	16	0.18	0.06
Pakistan	2	0.00	4	0.00	0.00
Peru	-	-	1	0.01	-0.01
Philippines	11	0.12	25	0.11	0.02
Poland	7	0.06	14	0.08	-0.02
Portugal	4	0.09	4	0.05	0.03
Qatar	3	0.08	18	0.11	-0.03
Russia	23	0.37	32	0.36	0.01
Saudi Arabia	1	0.07	45	0.33	-0.26
Singapore	15	0.29	38	0.32	-0.04
South Africa	55	0.76	66	0.48	0.28
South Korea	36	0.57	133	1.44	-0.87
Spain	24	1.07	26	0.66	0.40
Sweden	36	1.24	48	0.87	0.37
Switzerland	35	4.35	48	2.80	1.54
Taiwan	79	2.42	95	1.63	0.78
Thailand	38	0.39	47	0.28	0.12
Turkey	20	0.06	26	0.06	0.01
Uae	3	0.06	14	0.07	-0.02
United Kingdom	104	5.54	130	4.06	1.47
United States	270	53.14	609	56.65	-3.52
Totals	1620	100.00	3945	100.00	

Index Characteristics

Attributes	FTSE4Good All-World	FTSE All-World
Number of constituents	1620	3945
Net MCap (USDm)	30,709,074	49,981,956
Dividend Yield %	2.68	2.40
Constituent Sizes (Net MCap USDm)		
Average	18,956	12,670
Largest	1,735,860	1,735,860
Smallest	67	40
Median	5,170	2,547
Weight of Largest Constituent (%)	5.65	3.47
Top 10 Holdings (% Index MCap)	20.04	15.35

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