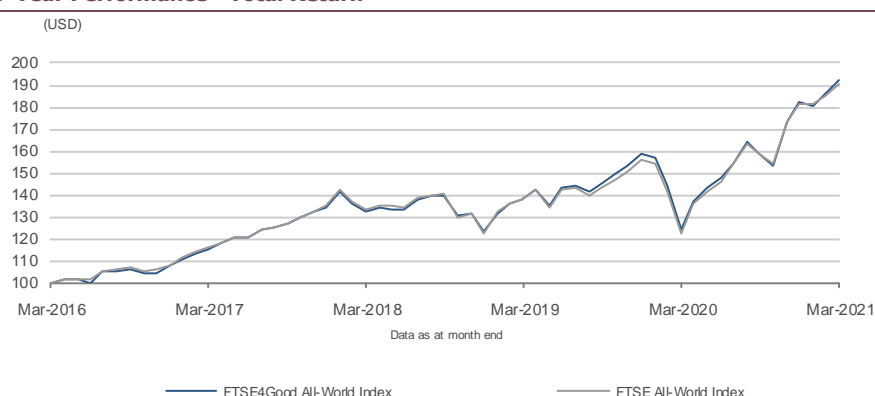


FTSE4Good All-World Index

Data as at: 31 March 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	5.4	21.1	5.4	54.4	44.7	92.1	13.1	13.9	17.0	19.1	14.6
FTSE All-World Index	4.8	20.3	4.8	55.3	42.6	90.5	12.5	13.8	16.9	19.1	14.5

* 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)	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	3.1	0.7	1.0	-	-7.9	-34.0	-34.0	-
FTSE All-World Index	3.1	0.7	0.9	0.7	-7.3	-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	5.23	3.10	2.13
Microsoft Corp	United States	Software and Computer Services	4.77	2.83	1.94
Alphabet Class A	United States	Software and Computer Services	1.67	0.99	0.68
Alphabet Class C	United States	Software and Computer Services	1.63	0.96	0.66
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	1.34	0.79	0.54
Johnson & Johnson	United States	Pharmaceuticals and Biotechnology	1.17	0.69	0.48
Visa	United States	Industrial Support Services	0.97	0.57	0.39
Disney (Walt) Company	United States	Media	0.90	0.53	0.37
Procter & Gamble	United States	Personal Care, Drug and Grocery Stores	0.89	0.53	0.36
Home Depot	United States	Retailers	0.89	0.53	0.36
Totals			19.46	11.52	

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE4Good All-World		FTSE All-World		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	131	26.06	367	21.95	4.11
15	Telecommunications	83	4.08	146	3.50	0.57
20	Health Care	96	10.61	333	11.01	-0.40
30	Financials	342	17.12	601	14.31	2.81
35	Real Estate	53	1.47	260	2.83	-1.35
40	Consumer Discretionary	214	10.92	599	15.79	-4.87
45	Consumer Staples	122	6.74	318	6.28	0.46
50	Industrials	225	13.03	706	13.64	-0.61
55	Basic Materials	135	4.96	344	4.08	0.88
60	Energy	67	2.97	157	3.64	-0.67
65	Utilities	78	2.03	209	2.96	-0.93
Totals		1546	100.00	4040	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	70	2.97	111	2.07	0.90
Austria	6	0.08	7	0.05	0.03
Belgium	7	0.29	15	0.26	0.03
Brazil	57	0.62	94	0.62	0.00
Canada	29	2.70	52	2.48	0.22
Chile	18	0.13	23	0.08	0.05
China	45	0.87	1020	4.78	-3.90
Colombia	7	0.04	10	0.03	0.01
Czech Rep.	2	0.01	4	0.01	0.00
Denmark	14	0.88	20	0.62	0.26
Egypt	1	0.01	6	0.01	0.00
Finland	13	0.47	16	0.35	0.12
France	66	4.18	83	2.81	1.37
Germany	42	2.97	81	2.54	0.43
Greece	7	0.04	11	0.03	0.01
Hong Kong	21	0.95	90	1.01	-0.06
Hungary	3	0.03	4	0.03	0.01
India	97	1.76	171	1.36	0.40
Indonesia	16	0.19	33	0.16	0.03
Ireland	2	0.06	4	0.06	0.00
Israel	7	0.12	36	0.15	-0.03
Italy	23	0.88	34	0.68	0.19
Japan	182	7.24	507	7.16	0.08
Korea	35	0.74	144	1.75	-1.01
Kuwait	3	0.07	11	0.07	-0.01
Malaysia	34	0.29	45	0.21	0.08
Mexico	20	0.34	36	0.24	0.10
Netherlands	21	1.57	28	1.16	0.41
New Zealand	6	0.08	13	0.09	-0.01
Norway	11	0.25	17	0.19	0.06
Pakistan	2	0.00	4	0.00	0.00
Philippines	11	0.11	26	0.10	0.02
Poland	5	0.06	12	0.07	-0.01
Portugal	4	0.08	4	0.05	0.03
Qatar	3	0.06	18	0.10	-0.03
Romania	-	-	1	0.00	0.00
Russia	23	0.38	34	0.35	0.03
Saudi Arabia	1	0.08	49	0.38	-0.31
Singapore	15	0.31	39	0.34	-0.03
South Africa	50	0.84	60	0.53	0.31
Spain	22	1.07	24	0.64	0.43
Sweden	36	1.35	59	1.00	0.35
Switzerland	34	3.66	52	2.42	1.24
Taiwan	79	2.77	108	1.84	0.93
Thailand	38	0.38	51	0.27	0.11
Turkey	20	0.05	30	0.05	0.01
UAE	3	0.06	16	0.09	-0.03
UK	96	5.69	120	4.07	1.62
USA	239	52.21	607	56.63	-4.42
Totals	1546	100.00	4040	100.00	

Index Characteristics

Attributes	FTSE4Good All-World	FTSE All-World
Number of constituents	1546	4040
Net MCap (USDm)	36,952,467	62,273,023
Dividend Yield %	1.95	1.79
Constituent Sizes (Net MCap USDm)		
Average	23,902	15,414
Largest	1,932,223	1,932,223
Smallest	121	38
Median	7,124	3,189
Weight of Largest Constituent (%)	5.23	3.10
Top 10 Holdings (% Index MCap)	19.45	14.20

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