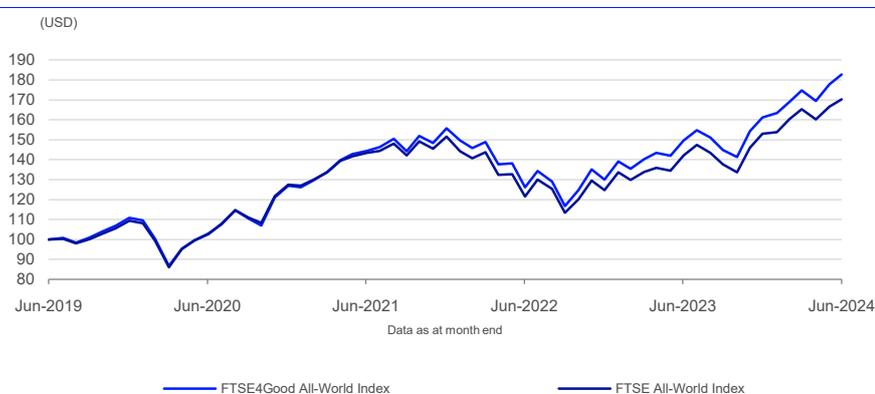


# FTSE4Good All-World Index

Data as at: 28 June 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	4.5	13.4	13.4	22.1	26.6	82.7	8.2	12.8	9.3	15.0	17.6
FTSE All-World Index	2.9	11.3	11.3	19.7	18.7	70.2	5.9	11.2	9.4	15.4	17.4

\* 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	2.5	0.5	0.7	-	-9.7	-25.9	-34.0	-
FTSE All-World Index	2.2	0.4	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](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/Market	ICB Sector	FTSE4Good All-World (Wgt %)	FTSE All-World (Wgt %)	Diff %
Microsoft Corp	United States	Software and Computer Services	6.85	4.44	2.41
Apple Inc.	United States	Technology Hardware and Equipment	6.31	4.09	2.22
Nvidia	United States	Technology Hardware and Equipment	6.06	3.93	2.13
Alphabet Class A	United States	Software and Computer Services	2.21	1.43	0.78
Alphabet Class C	United States	Software and Computer Services	1.86	1.21	0.66
Lilly (Eli) & Co	United States	Pharmaceuticals and Biotechnology	1.59	1.03	0.56
Broadcom	United States	Technology Hardware and Equipment	1.51	0.98	0.53
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	1.48	0.96	0.52
Unitedhealth Group	United States	Health Care Providers	0.97	0.63	0.34
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	0.91	0.59	0.32
<b>Totals</b>			<b>29.75</b>	<b>19.29</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	188	37.32	421	28.81	8.51
15	Telecommunications	79	2.84	130	2.76	0.08
20	Health Care	135	11.49	350	10.58	0.91
30	Financials	354	15.24	614	14.26	0.98
35	Real Estate	80	1.18	240	2.20	-1.01
40	Consumer Discretionary	246	7.39	621	13.32	-5.93
45	Consumer Staples	152	4.45	324	5.11	-0.66
50	Industrials	313	11.17	788	12.49	-1.32
55	Basic Materials	155	3.55	387	3.20	0.35
60	Energy	74	3.73	183	4.47	-0.74
65	Utilities	96	1.63	233	2.80	-1.16
<b>Totals</b>		<b>1872</b>	<b>100.00</b>	<b>4291</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/Market Breakdown

Country/Market	FTSE4Good All-World		FTSE All-World		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	73	2.47	105	1.84	0.62
Austria	6	0.07	7	0.05	0.02
Belgium	8	0.23	14	0.21	0.02
Brazil	58	0.41	82	0.48	-0.08
Canada	28	2.32	48	2.28	0.04
Chile	16	0.08	21	0.05	0.02
China	159	1.05	1238	2.75	-1.70
Colombia	3	0.02	3	0.01	0.01
Czech Rep.	2	0.01	4	0.01	-0.01
Denmark	15	1.21	18	0.84	0.37
Egypt	1	0.01	3	0.01	0.00
Finland	11	0.26	14	0.23	0.03
France	57	3.28	69	2.43	0.84
Germany	39	2.36	70	1.92	0.44
Greece	15	0.07	29	0.06	0.01
Hong Kong	37	0.50	72	0.48	0.03
Hungary	3	0.03	4	0.03	0.01
Iceland	2	0.01	11	0.01	0.00
India	125	2.20	231	2.29	-0.09
Indonesia	16	0.17	42	0.18	0.00
Ireland	2	0.04	5	0.06	-0.02
Israel	5	0.07	30	0.14	-0.08
Italy	23	0.79	34	0.65	0.15
Japan	263	6.77	502	5.87	0.90
Korea	60	0.60	160	1.26	-0.66
Kuwait	4	0.11	8	0.08	0.03
Malaysia	35	0.26	39	0.18	0.08
Mexico	21	0.30	38	0.25	0.05
Netherlands	25	1.59	31	1.18	0.41
New Zealand	6	0.05	15	0.07	-0.02
Norway	12	0.20	17	0.15	0.05
Pakistan	-	-	1	0.00	0.00
Philippines	13	0.08	24	0.06	0.01
Poland	6	0.10	10	0.08	0.01
Portugal	4	0.06	4	0.04	0.02
Qatar	1	0.04	17	0.09	-0.05
Romania	2	0.02	7	0.02	0.00
Saudi Arabia	3	0.05	62	0.44	-0.38
Singapore	21	0.38	36	0.30	0.08
South Africa	35	0.45	40	0.31	0.14
Spain	23	0.94	25	0.61	0.32
Sweden	33	0.88	52	0.76	0.12
Switzerland	32	2.93	52	2.16	0.76
Taiwan	112	3.04	122	2.01	1.03
Thailand	45	0.25	50	0.17	0.08
Turkiye	36	0.12	111	0.13	-0.01
UAE	7	0.09	32	0.16	-0.07
UK	87	4.53	103	3.56	0.97
USA	282	58.53	579	63.03	-4.49
<b>Totals</b>	<b>1872</b>	<b>100.00</b>	<b>4291</b>	<b>100.00</b>	

## Index Characteristics

Attributes	FTSE4Good All-World	FTSE All-World
Number of constituents	1872	4291
Net MCap (USDm)	48,424,245	74,688,125
Dividend Yield %	1.97	1.90
Constituent Sizes (Net MCap USDm)		
Average	25,868	17,406
Largest	3,319,306	3,319,306
Smallest	32	17
Median	5,394	2,503
Weight of Largest Constituent (%)	6.85	4.44
Top 10 Holdings (% Index MCap)	29.75	21.95

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