

FTSE Asia Pacific Green Revenues Index

Data as at: 30 September 2020

The FTSE Asia Pacific Green Revenues Index is designed to obtain increased exposure to companies in Asia Pacific markets engaged in the transition to a green economy. Underlying constituent weights of companies are calculated in proportion to their FTSE Green Revenues Factors. The FTSE Green Revenues Factor for a company is the ratio of green revenues (as classified by the FTSE Green Revenues Classification System) to total revenues.

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
FTSE Asia Pacific Green Revenues	8.6	26.3	1.6	11.4	14.7	57.0	4.7	9.4	19.3	17.1	14.2
FTSE Asia Pacific	8.6	26.5	1.9	11.5	14.1	55.6	4.5	9.3	19.3	17.1	14.3

* 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)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
FTSE Asia Pacific Green Revenues	18.7	-15.0	17.6	12.1	0.9	-0.7	5.8	31.0	-13.1	19.6
FTSE Asia Pacific	18.4	-14.8	17.5	11.8	0.7	-0.8	5.6	30.9	-13.5	19.2

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Asia Pacific Green Revenues	0.6	0.3	0.7	0.4	-30.2	-31.2	-31.2	-31.2
FTSE Asia Pacific	0.6	0.2	0.6	0.4	-30.3	-31.7	-31.7	-31.7

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

FEATURES

Objective

The indexes are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

A transparent and replicable index construction strategy.

Liquidity

Stocks in the underlying universe are screened to ensure that the index is tradable.

Transparency

The index uses a transparent, rules-based construction process. Index Methodologies are freely available on the FTSE Russell website.

Availability

The index is 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 - FTSE Asia Pacific Green Revenues

Constituent	Country	ICB Industry	FTSE Asia Pacific Green Revenues (Wgt %)	FTSE Asia Pacific (Wgt %)	Diff %
Alibaba Group Holding ADS (N Shares)	China	Consumer Services	4.63	4.76	-0.13
Tencent Holdings (P Chip)	China	Technology	3.38	3.48	-0.09
Taiwan Semiconductor Manufacturing	Taiwan	Technology	3.31	3.30	0.00
Samsung Electronics	Korea	Technology	2.15	2.15	0.00
Toyota Motor	Japan	Consumer Goods	1.49	1.49	0.00
AIA Group Ltd.	Hong Kong	Financials	1.06	1.09	-0.03
Meituan Dianping (P Chip)	China	Consumer Services	1.00	1.03	-0.03
Sony Corp	Japan	Consumer Goods	0.85	0.85	0.00
Reliance Industries	India	Oil & Gas	0.84	0.87	-0.02
CSL	Australia	Health Care	0.84	0.86	-0.02
Totals			19.55	19.88	

Country Breakdown

Country	FTSE Asia Pacific Green Revenues		FTSE Asia Pacific		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	110	9.21	110	9.38	-0.17
China	1019	24.67	1019	24.66	0.01
Hong Kong	91	4.59	91	4.63	-0.04
India	164	5.52	164	5.57	-0.05
Indonesia	32	0.72	32	0.74	-0.02
Japan	516	35.79	516	35.43	0.36
Korea	136	6.97	136	7.02	-0.05
Malaysia	44	1.14	44	1.14	0.00
New Zealand	12	0.47	12	0.46	0.01
Pakistan	4	0.02	4	0.02	0.00
Philippines	26	0.49	26	0.50	0.00
Singapore	41	1.53	41	1.54	-0.02
Taiwan	105	7.68	105	7.73	-0.05
Thailand	50	1.22	50	1.19	0.03
Totals	2350	100.00	2350	100.00	

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE Asia Pacific Green Revenues		FTSE Asia Pacific		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
0001	Oil & Gas	52	2.54	52	2.44	0.10
1000	Basic Materials	235	5.54	235	5.53	0.01
2000	Industrials	495	14.19	495	14.14	0.05
3000	Consumer Goods	357	14.25	357	14.07	0.18
4000	Health Care	179	7.51	179	7.72	-0.21
5000	Consumer Services	245	14.15	245	14.05	0.11
6000	Telecommunications	43	3.44	43	3.57	-0.14
7000	Utilities	92	2.26	92	2.03	0.23
8000	Financials	460	19.12	460	19.63	-0.51
9000	Technology	192	17.00	192	16.82	0.18
Totals		2350	100.00	2350	100.00	

INFORMATION

Index Universe

FTSE Asia Pacific Index

Index Launch

2 June 2016

Base Date

21 September 2009

Base Value

1000

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD

Review Dates

Semi-annually in March and September

Index Characteristics

Attributes	FTSE Asia Pacific Green Revenues	FTSE Asia Pacific
Number of constituents	2350	2350
Dividend Yield %	2.46	2.47
Constituent (Wgt %)		
Average	0.04	0.04
Largest	4.63	4.76
Median	0.01	0.01
Top 10 Holdings (Wgt %)	19.55	19.88

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