

# FTSE China Green Revenues Index

Data as at: 30 September 2020

The FTSE China Green Revenues Index is designed to obtain increased exposure to Chinese companies 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 (HKD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE China Green Revenues	12.5	30.3	16.1	32.0	24.9	77.8	7.7	12.2	23.0	24.1	19.2
FTSE China All Cap	12.3	30.4	16.6	32.7	25.1	79.6	7.7	12.4	23.1	24.2	19.3

\* 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 % (HKD)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
FTSE China Green Revenues	8.6	-18.0	22.3	5.7	7.7	-5.0	1.4	44.3	-17.9	21.1
FTSE China All Cap	8.6	-18.3	22.0	4.9	7.7	-5.4	1.6	44.7	-18.7	22.2

## Return/Risk Ratio and Drawdown - Total Return

Index (HKD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE China Green Revenues	1.3	0.3	0.6	0.3	-22.7	-31.0	-31.0	-41.0
FTSE China All Cap	1.4	0.3	0.6	0.3	-22.6	-31.7	-31.7	-41.2

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 China Green Revenues

Constituent	ICB Industry	FTSE China Green Revenues (Wgt %)	FTSE China All Cap (Wgt %)	Diff %
Alibaba Group Holding ADS (N Shares)	Consumer Services	17.78	18.32	-0.54
Tencent Holdings (P Chip)	Technology	12.99	13.38	-0.39
Meituan Dianping (P Chip)	Consumer Services	3.84	3.96	-0.12
JD.com ADS (N Shares)	Consumer Services	2.35	2.42	-0.07
China Construction Bank (H)	Financials	2.08	2.14	-0.06
Ping An Insurance (H)	Financials	1.93	1.99	-0.06
NIO ADS (N Shares)	Consumer Goods	1.44	0.72	0.72
Industrial and Commercial Bank of China (H)	Financials	1.41	1.45	-0.04
NetEase ADS (N Shares)	Consumer Goods	1.19	1.22	-0.03
Baidu ADS (N Shares)	Technology	1.18	1.22	-0.04
<b>Totals</b>		<b>46.19</b>	<b>46.82</b>	

## ICB Industry Breakdown

ICB Code	ICB Industry	FTSE China Green Revenues		FTSE China All Cap		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
0001	Oil & Gas	34	2.81	34	2.14	0.68
1000	Basic Materials	199	2.59	199	2.57	0.02
2000	Industrials	396	6.53	396	6.42	0.11
3000	Consumer Goods	235	10.99	235	10.09	0.90
4000	Health Care	156	5.02	156	5.19	-0.17
5000	Consumer Services	127	30.18	127	31.09	-0.91
6000	Telecommunications	7	1.50	7	1.55	-0.05
7000	Utilities	61	2.15	61	1.76	0.39
8000	Financials	240	17.99	240	18.52	-0.52
9000	Technology	192	20.24	192	20.69	-0.45
<b>Totals</b>		<b>1647</b>	<b>100.00</b>	<b>1647</b>	<b>100.00</b>	

## Index Characteristics

Attributes	FTSE China Green Revenues	FTSE China All Cap
Number of constituents	1647	1647
Dividend Yield %	1.69	1.69
Constituent (Wgt %)		
Average	0.06	0.06
Largest	17.78	18.32
Median	0.01	0.01
Top 10 Holdings (Wgt %)	46.19	47.30

## INFORMATION

## Index Universe

FTSE China All Cap 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

HKD

## Review Dates

Semi-annually in March and September

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