

FTSE All Share Green Revenues Index

Data as at: 30 September 2020

The FTSE All Share Green Revenues Index is designed to obtain increased exposure to companies in the FTSE All Share index 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 (GBP)	Return %					Return pa %*		Volatility %**			
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE All Share Green Revenues	-2.9	6.9	-19.8	-16.3	-9.0	19.2	-3.1	3.6	27.4	19.2	12.7
FTSE All-Share	-2.9	7.0	-19.9	-16.6	-9.3	18.6	-3.2	3.5	27.6	19.3	12.8

* 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 % (GBP)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
FTSE All Share Green Revenues	14.6	-3.4	12.2	20.8	1.3	0.8	16.8	13.2	-9.4	19.3
FTSE All-Share	14.5	-3.5	12.3	20.8	1.2	1.0	16.8	13.1	-9.5	19.2

Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE All Share Green Revenues	-0.6	-0.2	0.3	0.4	-35.2	-35.2	-35.2	-35.2
FTSE All-Share	-0.6	-0.2	0.3	0.4	-35.3	-35.3	-35.3	-35.3

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 All Share Green Revenues

Constituent	ICB Industry	FTSE All Share Green Revenues (Wgt %)	FTSE All-Share (Wgt %)	Diff %
AstraZeneca	Health Care	5.77	5.92	-0.15
GlaxoSmithKline	Health Care	3.72	3.81	-0.09
British American Tobacco	Consumer Goods	3.29	3.38	-0.09
HSBC Hldgs	Financials	3.19	3.27	-0.08
Diageo	Consumer Goods	3.16	3.24	-0.08
Unilever	Consumer Goods	2.77	2.77	0.00
Rio Tinto	Basic Materials	2.63	2.69	-0.06
Reckitt Benckiser Group	Consumer Goods	2.48	2.54	-0.06
BP	Oil & Gas	2.38	2.38	0.00
Royal Dutch Shell A	Oil & Gas	2.11	2.11	0.00
Totals		31.50	32.11	

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE All Share Green Revenues		FTSE All-Share		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
0001	Oil & Gas	13	6.58	13	6.59	-0.01
1000	Basic Materials	22	8.86	22	8.96	-0.10
2000	Industrials	101	13.07	101	12.96	0.12
3000	Consumer Goods	42	15.64	42	15.95	-0.31
4000	Health Care	15	11.29	15	11.44	-0.15
5000	Consumer Services	82	12.37	82	12.60	-0.23
6000	Telecommunications	6	2.03	6	2.07	-0.04
7000	Utilities	8	4.26	8	3.38	0.88
8000	Financials	311	24.64	311	24.81	-0.17
9000	Technology	15	1.26	15	1.25	0.02
Totals		615	100.00	615	100.00	

Index Characteristics

Attributes	FTSE All Share Green Revenues	FTSE All-Share
Number of constituents	615	615
Dividend Yield %	4.56	4.56
Constituent (Wgt %)		
Average	0.16	0.16
Largest	5.77	5.92
Median	0.03	0.03
Top 10 Holdings (Wgt %)	31.50	32.11

INFORMATION

Index Universe

FTSE All Share 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

GBP

Review Dates

Semi-annually in March and September

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