

# FTSE All-Share ESG Index

Data as at: 29 November 2019

The FTSE All-Share ESG Index is designed to align investment and ESG objectives into a broad benchmark, whilst maintaining industry neutrality. Company weights within the Index are “tilted” using FTSE Russell’s ESG Ratings and subsequently, industry neutral re-weighting is applied so that the industry weights in the Index match the underlying index universe. As a result, the FTSE All-Share ESG Index has risk/return characteristics similar to the underlying universe with the added benefit of improved ESG metrics.

## 10-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 ESG | 3.5      | 5.6 | 15.4 | 11.2 | 24.5 | 37.8 | 7.6          | 6.6 | 12.2           | 9.8 | 10.0 |
| FTSE All-Share     | 3.8      | 5.8 | 15.3 | 11.0 | 24.0 | 37.0 | 7.4          | 6.5 | 11.6           | 9.6 | 9.8  |

\* 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)      | 2009 | 2010 | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 | 2017 | 2018 |
|--------------------|------|------|------|------|------|------|------|------|------|------|
| FTSE All-Share ESG | 27.5 | 12.9 | -2.6 | 12.1 | 21.1 | 1.1  | 0.7  | 17.3 | 12.6 | -8.8 |
| FTSE All-Share     | 30.1 | 14.5 | -3.5 | 12.3 | 20.8 | 1.2  | 1.0  | 16.8 | 13.1 | -9.5 |

## Return/Risk Ratio and Drawdown - Total Return

| Index (GBP)        | Return/Risk Ratio |     |     |      | Drawdown (%) |       |       |       |
|--------------------|-------------------|-----|-----|------|--------------|-------|-------|-------|
|                    | 1YR               | 3YR | 5YR | 10YR | 1YR          | 3YR   | 5YR   | 10YR  |
| FTSE All-Share ESG | 0.8               | 0.8 | 0.7 | 0.7  | -7.1         | -14.8 | -19.0 | -19.0 |
| FTSE All-Share     | 0.8               | 0.8 | 0.7 | 0.7  | -7.0         | -15.0 | -18.7 | -18.7 |

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

Drawdown - based on daily data

## FEATURES

### Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

### Investability

Stocks are selected and weighted to ensure that the index is investable.

### Liquidity

Stocks 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 ESG

| Constituent              | ICB Sector                      | FTSE All-Share ESG (Wgt %) | FTSE All-Share (Wgt %) | Diff % |
|--------------------------|---------------------------------|----------------------------|------------------------|--------|
| HSBC Hldgs               | Banks                           | 6.11                       | 5.06                   | 1.05   |
| AstraZeneca              | Pharmaceuticals & Biotechnology | 4.93                       | 4.25                   | 0.68   |
| Royal Dutch Shell A      | Oil & Gas Producers             | 4.70                       | 4.12                   | 0.58   |
| GlaxoSmithKline          | Pharmaceuticals & Biotechnology | 4.54                       | 3.73                   | 0.81   |
| BP                       | Oil & Gas Producers             | 4.20                       | 4.15                   | 0.05   |
| Royal Dutch Shell B      | Oil & Gas Producers             | 3.99                       | 3.56                   | 0.43   |
| Diageo                   | Beverages                       | 3.75                       | 3.21                   | 0.54   |
| British American Tobacco | Tobacco                         | 3.47                       | 3.03                   | 0.44   |
| Unilever                 | Personal Goods                  | 2.55                       | 2.16                   | 0.39   |
| Lloyds Banking Group     | Banks                           | 2.24                       | 1.87                   | 0.37   |
| <b>Totals</b>            |                                 | <b>40.48</b>               | <b>35.14</b>           |        |

## ICB Supersector Breakdown

| ICB Code      | ICB Supersector             | FTSE All-Share ESG |               | FTSE All-Share |               | Diff % |
|---------------|-----------------------------|--------------------|---------------|----------------|---------------|--------|
|               |                             | No. of Cons        | Wgt %         | No. of Cons    | Wgt %         |        |
| 0500          | Oil & Gas                   | 8                  | 13.16         | 13             | 12.21         | 0.96   |
| 1300          | Chemicals                   | 3                  | 0.56          | 8              | 0.70          | -0.14  |
| 1700          | Basic Resources             | 12                 | 7.09          | 17             | 6.74          | 0.35   |
| 2300          | Construction & Materials    | 5                  | 1.74          | 15             | 1.86          | -0.12  |
| 2700          | Industrial Goods & Services | 56                 | 10.93         | 90             | 10.26         | 0.67   |
| 3300          | Automobiles & Parts         | 1                  | 0.01          | 2              | 0.04          | -0.03  |
| 3500          | Food & Beverage             | 7                  | 4.69          | 16             | 4.30          | 0.39   |
| 3700          | Personal & Household Goods  | 14                 | 10.11         | 25             | 9.72          | 0.39   |
| 4500          | Health Care                 | 9                  | 10.23         | 18             | 9.44          | 0.79   |
| 5300          | Retail                      | 16                 | 3.61          | 31             | 3.39          | 0.21   |
| 5500          | Media                       | 13                 | 4.51          | 19             | 3.84          | 0.67   |
| 5700          | Travel & Leisure            | 21                 | 4.44          | 36             | 4.57          | -0.13  |
| 6500          | Telecommunications          | 3                  | 2.87          | 6              | 2.71          | 0.16   |
| 7500          | Utilities                   | 7                  | 3.00          | 8              | 2.83          | 0.17   |
| 8300          | Banks                       | 8                  | 11.65         | 10             | 9.70          | 1.94   |
| 8500          | Insurance                   | 11                 | 4.66          | 15             | 4.44          | 0.22   |
| 8600          | Real Estate                 | 15                 | 1.78          | 58             | 2.91          | -1.14  |
| 8700          | Financial Services          | 19                 | 3.84          | 223            | 9.20          | -5.37  |
| 9500          | Technology                  | 11                 | 1.13          | 16             | 1.12          | 0.01   |
| <b>Totals</b> |                             | <b>239</b>         | <b>100.00</b> | <b>626</b>     | <b>100.00</b> |        |

## Index Characteristics

| Attributes              | FTSE All-Share ESG | FTSE All-Share |
|-------------------------|--------------------|----------------|
| Number of constituents  | 239                | 626            |
| Dividend Yield %        | 4.35               | 4.21           |
| Constituent (Wgt %)     |                    |                |
| Average                 | 0.42               | 0.16           |
| Largest                 | 6.11               | 5.06           |
| Median                  | 0.11               | 0.03           |
| Top 10 Holdings (Wgt %) | 40.48              | 35.27          |

## INFORMATION

## Index Universe

FTSE All-Share Index

## Launch Date

20 November 2017

## Base Date

21 June 2002

## Base Value

1000

## Investability Screen

Actual free float applied and liquidity screened

## Index Calculation

End-of-day

## End-of-Day Distribution

Via FTP and email

## Currency

USD, EUR, GBP, JPY, AUD

## Review Dates

Annually in June

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Data definitions available from  
[info@ftserussell.com](mailto:info@ftserussell.com)

To learn more, visit [www.ftserussell.com](http://www.ftserussell.com);  
 email [info@ftserussell.com](mailto:info@ftserussell.com); or  
 call your regional Client Services Team office:

#### EMEA

+44 (0) 20 7866 1810

#### North America

+1 877 503 6437

#### Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 4563 6346

Sydney +61 (0) 2 8823 3521