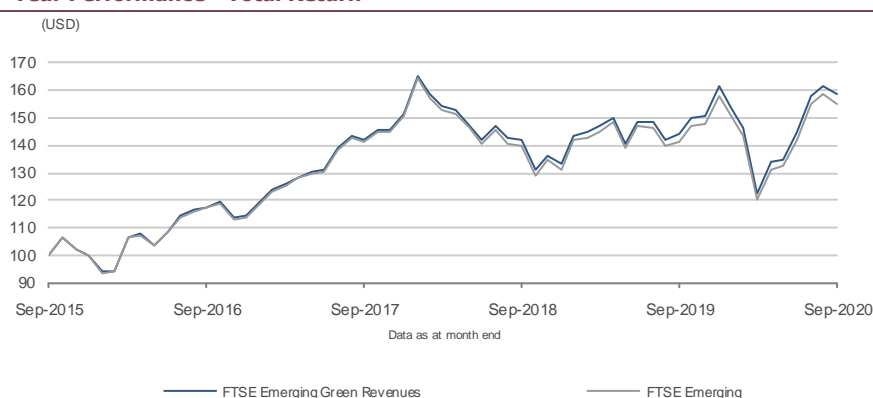


FTSE Emerging Green Revenues Index

Data as at: 30 September 2020

The FTSE Emerging Green Revenues Index is designed to obtain increased exposure to companies in emerging 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 Emerging Green Revenues | 9.4 | 29.4 | -1.8 | 10.1 | 11.7 | 58.5 | 3.8 | 9.6 | 22.6 | 20.3 | 17.2 |
| FTSE Emerging | 9.3 | 29.5 | -1.8 | 9.8 | 10.1 | 55.3 | 3.3 | 9.2 | 22.7 | 20.4 | 17.3 |

* 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 Emerging Green Revenues | 20.4 | -18.6 | 18.1 | -2.9 | 1.5 | -15.3 | 14.0 | 32.8 | -12.3 | 21.2 |
| FTSE Emerging | 19.8 | -19.0 | 17.9 | -3.5 | 1.6 | -15.2 | 13.5 | 32.5 | -13.0 | 20.6 |

Return/Risk Ratio and Drawdown - Total Return

| Index (USD) | Return/Risk Ratio | | | | Drawdown (%) | | | |
|------------------------------|-------------------|-----|-----|------|--------------|-------|-------|-------|
| | 1YR | 3YR | 5YR | 10YR | 1YR | 3YR | 5YR | 10YR |
| FTSE Emerging Green Revenues | 0.4 | 0.2 | 0.6 | 0.2 | -33.1 | -34.0 | -34.0 | -35.7 |
| FTSE Emerging | 0.4 | 0.1 | 0.5 | 0.2 | -33.4 | -35.1 | -35.1 | -35.7 |

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 Emerging Green Revenues

| Constituent | Country | ICB Industry | FTSE Emerging Green Revenues (Wgt %) | FTSE Emerging (Wgt %) | Diff % |
|--------------------------------------|--------------|-------------------|--------------------------------------|-----------------------|--------|
| Alibaba Group Holding ADS (N Shares) | China | Consumer Services | 8.72 | 8.92 | -0.21 |
| Tencent Holdings (P Chip) | China | Technology | 6.37 | 6.52 | -0.15 |
| Taiwan Semiconductor Manufacturing | Taiwan | Technology | 6.19 | 6.19 | 0.00 |
| Meituan Dianping (P Chip) | China | Consumer Services | 1.89 | 1.93 | -0.04 |
| Reliance Industries | India | Oil & Gas | 1.59 | 1.62 | -0.04 |
| Naspers | South Africa | Technology | 1.26 | 1.29 | -0.03 |
| JD.com ADS (N Shares) | China | Consumer Services | 1.15 | 1.18 | -0.03 |
| China Construction Bank (H) | China | Financials | 1.02 | 1.04 | -0.02 |
| Ping An Insurance (H) | China | Financials | 0.95 | 0.97 | -0.02 |
| Infosys | India | Technology | 0.85 | 0.85 | 0.00 |
| Totals | | | 29.99 | 30.51 | |

Country Breakdown

| Country | FTSE Emerging Green Revenues | | FTSE Emerging | | Diff % |
|---------------|------------------------------|---------------|---------------|---------------|--------|
| | No. of Cons | Wgt % | No. of Cons | Wgt % | |
| Brazil | 92 | 5.41 | 92 | 5.35 | 0.06 |
| Chile | 21 | 0.64 | 21 | 0.59 | 0.04 |
| China | 1019 | 46.40 | 1019 | 46.23 | 0.16 |
| Colombia | 11 | 0.27 | 11 | 0.28 | 0.00 |
| Czech Rep. | 4 | 0.11 | 4 | 0.11 | 0.00 |
| Egypt | 6 | 0.14 | 6 | 0.14 | 0.00 |
| Greece | 10 | 0.20 | 10 | 0.21 | 0.00 |
| Hungary | 4 | 0.22 | 4 | 0.22 | 0.00 |
| India | 164 | 10.37 | 164 | 10.43 | -0.07 |
| Indonesia | 32 | 1.35 | 32 | 1.38 | -0.03 |
| Kuwait | 11 | 0.73 | 11 | 0.74 | -0.02 |
| Malaysia | 44 | 2.13 | 44 | 2.14 | 0.00 |
| Mexico | 35 | 1.89 | 35 | 1.92 | -0.03 |
| Pakistan | 4 | 0.03 | 4 | 0.03 | 0.00 |
| Philippines | 26 | 0.92 | 26 | 0.93 | -0.01 |
| Qatar | 18 | 1.01 | 18 | 1.01 | 0.00 |
| Romania | 1 | 0.04 | 1 | 0.04 | 0.00 |
| Russia | 32 | 2.81 | 32 | 2.86 | -0.05 |
| Saudi Arabia | 48 | 3.30 | 48 | 3.36 | -0.06 |
| South Africa | 60 | 4.15 | 60 | 4.09 | 0.06 |
| Taiwan | 105 | 14.41 | 105 | 14.49 | -0.08 |
| Thailand | 50 | 2.29 | 50 | 2.23 | 0.06 |
| Turkey | 26 | 0.43 | 26 | 0.44 | -0.01 |
| UAE | 15 | 0.77 | 15 | 0.78 | -0.02 |
| Totals | 1838 | 100.00 | 1838 | 100.00 | |

INFORMATION

Index Universe

FTSE Emerging 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

ICB Industry Breakdown

| ICB Code | ICB Industry | FTSE Emerging Green Revenues | | FTSE Emerging | | Diff % |
|---------------|--------------------|------------------------------|---------------|---------------|---------------|--------|
| | | No. of Cons | Wgt % | No. of Cons | Wgt % | |
| 0001 | Oil & Gas | 63 | 6.27 | 63 | 6.08 | 0.18 |
| 1000 | Basic Materials | 207 | 6.07 | 207 | 5.98 | 0.08 |
| 2000 | Industrials | 333 | 7.30 | 333 | 7.22 | 0.08 |
| 3000 | Consumer Goods | 241 | 9.41 | 241 | 9.02 | 0.38 |
| 4000 | Health Care | 134 | 3.79 | 134 | 3.89 | -0.10 |
| 5000 | Consumer Services | 159 | 17.75 | 159 | 18.10 | -0.35 |
| 6000 | Telecommunications | 50 | 3.33 | 50 | 3.39 | -0.06 |
| 7000 | Utilities | 102 | 2.96 | 102 | 2.48 | 0.48 |
| 8000 | Financials | 413 | 21.89 | 413 | 22.39 | -0.50 |
| 9000 | Technology | 136 | 21.23 | 136 | 21.43 | -0.20 |
| Totals | | 1838 | 100.00 | 1838 | 100.00 | |

Index Characteristics

| Attributes | FTSE Emerging Green Revenues | FTSE Emerging |
|-------------------------|------------------------------|---------------|
| Number of constituents | 1838 | 1838 |
| Dividend Yield % | 2.50 | 2.50 |
| Constituent (Wgt %) | | |
| Average | 0.05 | 0.05 |
| Largest | 8.72 | 8.92 |
| Median | 0.01 | 0.01 |
| Top 10 Holdings (Wgt %) | 29.99 | 30.51 |

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