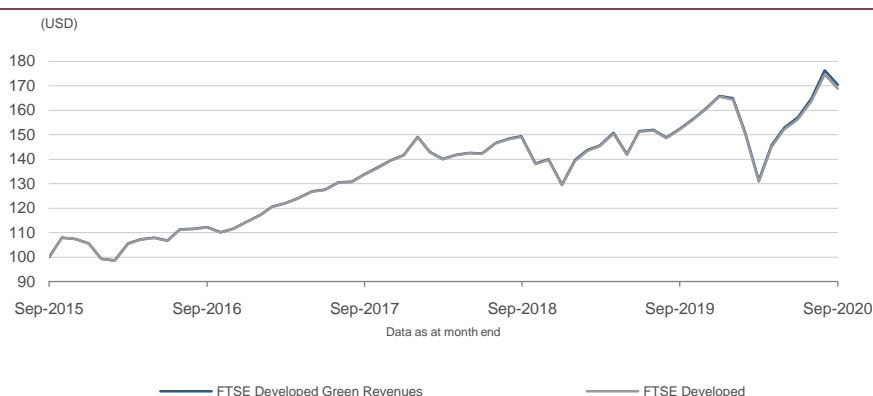


FTSE Developed Green Revenues Index

Data as at: 30 September 2020

The FTSE Developed Green Revenues Index is designed to obtain increased exposure to companies in developed 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 Developed Green Revenues	8.4	29.7	2.7	11.8	27.3	70.4	8.4	11.2	27.8	18.8	14.5
FTSE Developed	8.1	29.1	2.0	11.0	26.3	68.9	8.1	11.0	27.8	18.8	14.5

* 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 Developed Green Revenues	12.2	-5.8	16.9	26.8	5.0	-0.3	8.3	23.9	-8.5	28.0
FTSE Developed	12.3	-5.5	17.0	26.8	5.1	-0.3	8.2	23.9	-8.6	28.0

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed Green Revenues	0.4	0.4	0.8	0.7	-33.9	-33.9	-33.9	-33.9
FTSE Developed	0.4	0.4	0.8	0.7	-34.0	-34.0	-34.0	-34.0

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 Developed Green Revenues

Constituent	Country	ICB Industry	FTSE Developed Green Revenues (Wgt %)	FTSE Developed (Wgt %)	Diff %
Apple Inc.	USA	Technology	4.08	4.07	0.00
Microsoft Corp	USA	Technology	3.44	3.43	0.00
Amazon.Com	USA	Consumer Services	3.23	2.91	0.32
Tesla	USA	Consumer Goods	1.38	0.69	0.69
Facebook Class A	USA	Technology	1.31	1.37	-0.06
Alphabet Class A	USA	Technology	0.96	0.96	0.00
Alphabet Class C	USA	Technology	0.95	0.95	0.00
Johnson & Johnson	USA	Health Care	0.82	0.86	-0.04
Procter & Gamble	USA	Consumer Goods	0.71	0.74	-0.03
Visa	USA	Financials	0.71	0.74	-0.03
Totals			17.59	16.72	

Country Breakdown

Country	FTSE Developed Green Revenues		FTSE Developed		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	110	2.16	110	2.22	-0.07
Austria	8	0.05	8	0.05	0.00
Belgium	14	0.29	14	0.29	0.00
Canada	52	2.85	52	2.72	0.13
Denmark	20	0.82	20	0.75	0.07
Finland	17	0.44	17	0.43	0.00
France	82	3.12	82	3.09	0.03
Germany	82	3.00	82	2.96	0.03
Hong Kong	91	1.07	91	1.10	-0.02
Ireland	4	0.08	4	0.08	0.00
Israel	27	0.14	27	0.14	0.00
Italy	35	0.72	35	0.69	0.02
Japan	516	8.42	516	8.40	0.02
Korea	136	1.64	136	1.66	-0.02
Netherlands	30	1.31	30	1.35	-0.04
New Zealand	12	0.11	12	0.11	0.00
Norway	16	0.23	16	0.20	0.03
Poland	13	0.08	13	0.08	0.00
Portugal	4	0.07	4	0.05	0.02
Singapore	41	0.36	41	0.37	-0.01
Spain	25	0.69	25	0.69	0.01
Sweden	52	1.05	52	1.06	0.00
Switzerland	49	2.98	49	3.08	-0.10
UK	119	4.24	119	4.30	-0.07
USA	584	64.10	584	64.13	-0.03
Totals	2139	100.00	2139	100.00	

INFORMATION

Index Universe

FTSE Developed 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 Developed Green Revenues		FTSE Developed		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
0001	Oil & Gas	64	2.61	64	2.55	0.06
1000	Basic Materials	148	3.70	148	3.74	-0.03
2000	Industrials	414	13.36	414	13.02	0.34
3000	Consumer Goods	291	11.98	291	11.53	0.45
4000	Health Care	172	12.58	172	12.98	-0.40
5000	Consumer Services	282	12.46	282	12.42	0.04
6000	Telecommunications	48	2.32	48	2.36	-0.03
7000	Utilities	89	3.41	89	3.08	0.33
8000	Financials	455	15.80	455	16.35	-0.55
9000	Technology	176	21.77	176	21.97	-0.20
Totals		2139	100.00	2139	100.00	

Index Characteristics

Attributes	FTSE Developed Green Revenues	FTSE Developed
Number of constituents	2139	2139
Dividend Yield %	2.09	2.12
Constituent (Wgt %)		
Average	0.05	0.05
Largest	4.08	4.07
Median	0.01	0.01
Top 10 Holdings (Wgt %)	17.59	16.75

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