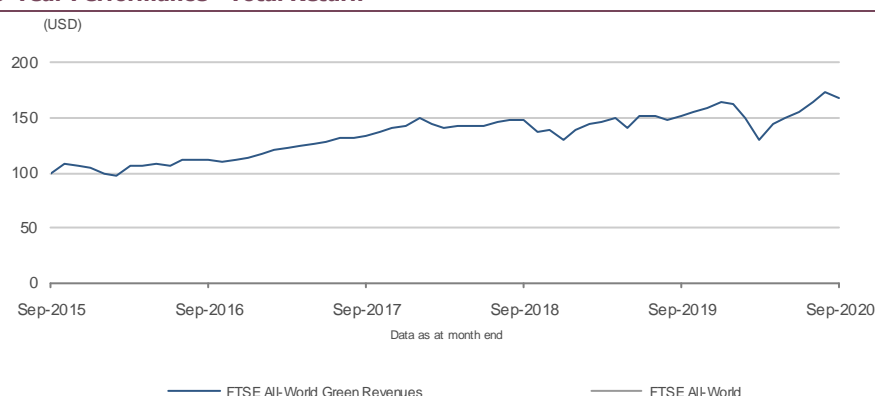


FTSE All-World Green Revenues Index

Data as at: 30 September 2020

The FTSE All-World Green Revenues Index is designed to obtain increased exposure to 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 (USD) | Return % | | | | | Return pa %* | | Volatility %** | | | |
|-------------------------------|----------|------|-----|------|------|--------------|-----|----------------|------|------|------|
| | 3M | 6M | YTD | 12M | 3YR | 5YR | 3YR | 5YR | 1YR | 3YR | 5YR |
| FTSE All-World Green Revenues | 8.5 | 29.7 | 2.2 | 11.6 | 25.6 | 68.9 | 7.9 | 11.1 | 26.6 | 18.7 | 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 All-World Green Revenues | 13.2 | -7.5 | 17.0 | 23.4 | 4.7 | -1.7 | 8.7 | 24.7 | -8.9 | 27.3 |

Return/Risk Ratio and Drawdown - Total Return

| Index (USD) | Return/Risk Ratio | | | | Drawdown (%) | | | |
|-------------------------------|-------------------|-----|-----|------|--------------|-------|-------|-------|
| | 1YR | 3YR | 5YR | 10YR | 1YR | 3YR | 5YR | 10YR |
| FTSE All-World Green Revenues | 0.4 | 0.4 | 0.8 | 0.7 | -33.6 | -33.6 | -33.6 | -33.6 |
| FTSE All-World | - | - | - | - | - | - | - | - |

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-World Green Revenues

| Constituent | Country | ICB Industry | FTSE All-World Green Revenues (Wgt %) | FTSE All-World (Wgt %) | Diff % |
|--------------------------------------|---------|-------------------|---------------------------------------|------------------------|--------|
| Apple Inc. | USA | Technology | 3.62 | - | 3.62 |
| Microsoft Corp | USA | Technology | 3.05 | - | 3.05 |
| Amazon.Com | USA | Consumer Services | 2.87 | - | 2.87 |
| Tesla | USA | Consumer Goods | 1.23 | - | 1.23 |
| Facebook Class A | USA | Technology | 1.17 | - | 1.17 |
| Alibaba Group Holding ADS (N Shares) | China | Consumer Services | 0.96 | - | 0.96 |
| Alphabet Class A | USA | Technology | 0.85 | - | 0.85 |
| Alphabet Class C | USA | Technology | 0.84 | - | 0.84 |
| Johnson & Johnson | USA | Health Care | 0.73 | - | 0.73 |
| Tencent Holdings (P Chip) | China | Technology | 0.70 | - | 0.70 |
| Totals | | | 16.02 | 0.00 | |

Country Breakdown

| Country | FTSE All-World Green Revenues | | FTSE All-World | | Diff % |
|---------------|-------------------------------|-------|----------------|-------------|--------|
| | No. of Cons | Wgt % | No. of Cons | Wgt % | |
| Totals | | | | 0.00 | |

ICB Industry Breakdown

| ICB Code | ICB Industry | FTSE All-World Green Revenues | | FTSE All-World | | Diff % |
|---------------|--------------|-------------------------------|-------|----------------|-------|--------|
| | | No. of Cons | Wgt % | No. of Cons | Wgt % | |
| Totals | | | | | | |

Index Characteristics

| Attributes | FTSE All-World Green Revenues | FTSE All-World |
|------------|-------------------------------|----------------|
| | | |

INFORMATION**Index Universe**

FTSE All-World 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

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