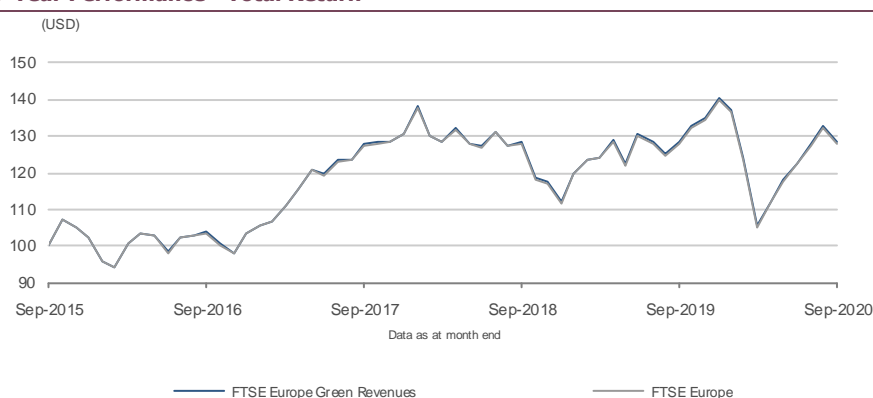


FTSE Europe Green Revenues Index

Data as at: 30 September 2020

The FTSE Europe Green Revenues Index is designed to obtain increased exposure to companies in European 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 Europe Green Revenues	4.8	21.7	-8.5	0.1	0.6	28.5	0.2	5.1	28.5	21.8	15.4
FTSE Europe	4.6	21.4	-8.7	-0.2	0.3	27.9	0.1	5.0	28.5	21.8	15.4

* 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 Europe Green Revenues	4.8	-12.0	20.3	24.8	-6.5	-2.1	1.1	26.4	-14.4	25.3
FTSE Europe	4.9	-11.8	20.4	24.6	-6.6	-2.2	1.0	26.3	-14.4	25.2

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Europe Green Revenues	0.0	0.0	0.3	0.3	-36.1	-36.1	-36.1	-36.1
FTSE Europe	0.0	0.0	0.3	0.3	-36.1	-36.1	-36.1	-36.1

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 Europe Green Revenues

Constituent	Country	ICB Industry	FTSE Europe Green Revenues (Wgt %)	FTSE Europe (Wgt %)	Diff %
Nestle	Switzerland	Consumer Goods	3.54	3.68	-0.15
Roche Hldgs (GENUS)	Switzerland	Health Care	2.55	2.65	-0.10
Novartis (REGD)	Switzerland	Health Care	1.99	2.08	-0.08
SAP	Germany	Technology	1.98	1.94	0.04
ASML Holding	Netherlands	Technology	1.57	1.63	-0.06
AstraZeneca	UK	Health Care	1.53	1.59	-0.06
LVMH	France	Consumer Goods	1.24	1.30	-0.05
Novo-Nordisk B	Denmark	Health Care	1.19	1.24	-0.05
Siemens AG	Germany	Industrials	1.19	1.07	0.12
Sanofi	France	Health Care	1.16	1.21	-0.05
Totals			17.94	18.39	

Country Breakdown

Country	FTSE Europe Green Revenues		FTSE Europe		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Austria	8	0.25	8	0.25	0.00
Belgium	14	1.50	14	1.50	0.00
Czech Rep.	4	0.07	4	0.07	0.00
Denmark	20	4.17	20	3.79	0.38
Finland	17	2.24	17	2.21	0.02
France	82	15.88	82	15.72	0.16
Germany	82	15.26	82	15.09	0.17
Greece	10	0.13	10	0.13	0.00
Hungary	4	0.14	4	0.14	0.00
Ireland	4	0.39	4	0.40	-0.01
Italy	35	3.65	35	3.53	0.12
Netherlands	30	6.66	30	6.86	-0.20
Norway	16	1.16	16	1.01	0.15
Poland	13	0.39	13	0.41	-0.01
Portugal	4	0.37	4	0.28	0.09
Romania	1	0.03	1	0.03	0.00
Russia	32	1.79	32	1.84	-0.06
Spain	25	3.54	25	3.50	0.04
Sweden	52	5.36	52	5.37	-0.02
Switzerland	49	15.17	49	15.67	-0.50
Turkey	26	0.27	26	0.28	-0.01
UK	119	21.59	119	21.91	-0.31
Totals	647	100.00	647	100.00	

INFORMATION

Index Universe

FTSE Europe 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 Europe Green Revenues		FTSE Europe		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
0001	Oil & Gas	36	5.69	36	5.28	0.41
1000	Basic Materials	55	6.76	55	6.82	-0.06
2000	Industrials	123	15.91	123	15.50	0.41
3000	Consumer Goods	82	18.59	82	18.87	-0.29
4000	Health Care	50	15.65	50	16.10	-0.45
5000	Consumer Services	65	6.07	65	6.32	-0.25
6000	Telecommunications	29	2.79	29	2.78	0.01
7000	Utilities	36	5.60	36	4.73	0.88
8000	Financials	144	15.73	144	16.32	-0.59
9000	Technology	27	7.21	27	7.29	-0.07
Totals		647	100.00	647	100.00	

Index Characteristics

Attributes	FTSE Europe Green Revenues	FTSE Europe
Number of constituents	647	647
Dividend Yield %	3.02	3.03
Constituent (Wgt %)		
Average	0.15	0.15
Largest	3.54	3.68
Median	0.07	0.07
Top 10 Holdings (Wgt %)	17.94	18.39

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Data definitions available from
info@ftserussell.com

To learn more, visit www.ftserussell.com;
email 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