

FTSE Environmental Opportunities Index Series

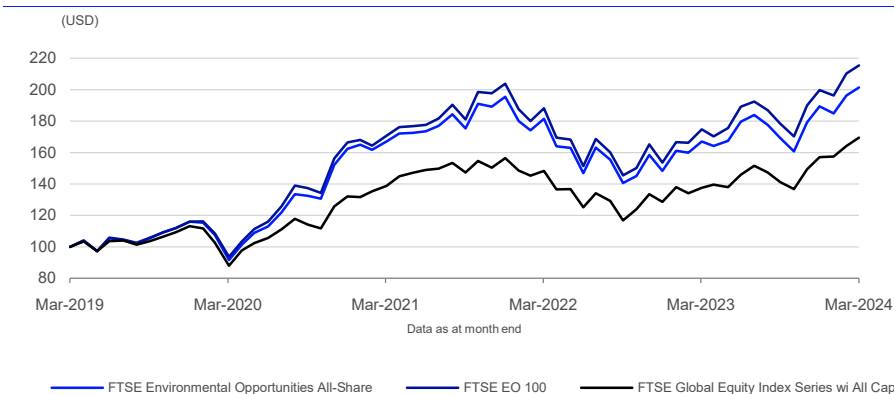
Data as at: 29 March 2024

The FTSE Environmental Opportunities Index Series measures the performance of global companies that have significant involvement in environmental business activities as defined by the FTSE Green Revenues Classification System (GRCS). These include Energy Generation, Energy Equipment, Energy Management and Efficiency, Environmental Resources, Environmental Support Services, Water Infrastructure and Technology, Waste and Pollution Control, Food and Agriculture, Transport Solutions, and Transport Equipment. Forming part of the overall FTSE Environmental Markets Index Series, the FTSE Environmental Opportunities Index Series requires companies to have at least 20% of their revenues derived from environmental products and services.

The FTSE Environmental Markets Index Series has been developed in collaboration with Impax Asset Management and under the direction of the independent FTSE Russell Green Industries Advisory Committee. The two headline indices within the FTSE Environmental Opportunities Index Series are:

- The FTSE Environmental Opportunities All-Share Index comprises all of the companies that have significant involvement in environmental business activities and meet the environmental opportunities eligibility requirements.
- The FTSE EO 100 Index focuses on the top 100 largest companies by market capitalisation in the FTSE Environmental Opportunities All-Share Index.

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 Environmental Opportunities All-Share	6.3	18.9	6.3	20.6	20.6	101.3	6.4	15.0	12.1	17.9	21.2
FTSE EO 100	7.8	20.7	7.8	23.3	26.3	115.4	8.1	16.6	12.3	18.3	21.5
FTSE Global Equity Index Series wi All Cap	7.9	19.9	7.9	23.1	22.0	69.4	6.9	11.1	9.8	15.5	18.1

* 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

FEATURES

Coverage

The FTSE Environmental Opportunities Index Series comprises a broad range of indexes including the FTSE Environmental Opportunities All-Share Index, FTSE EO 100 Index and a range of specific indexes focused on the major environmental technology markets. The FTSE Environmental Opportunities Index Series features within the overall FTSE Environmental Markets Index Series.

Objective

The indexes are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are free-float weighted to ensure that only the investable opportunity set is included within the indexes.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The indexes are calculated based on price and total return methodologies, both real time and 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.

Year-on-Year Performance - Total Return

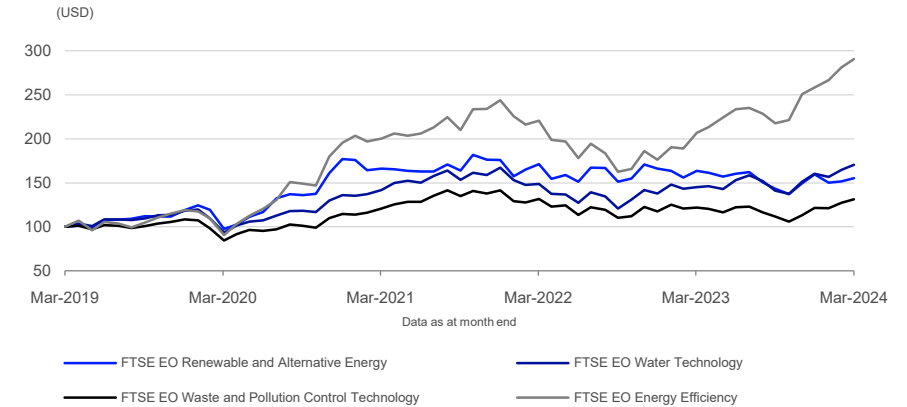
Index % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Environmental Opportunities All-Share	0.1	-1.9	11.7	31.0	-12.6	31.5	39.9	20.5	-24.1	27.7
FTSE EO 100	0.6	-1.4	11.3	30.5	-10.5	31.1	43.5	22.5	-24.6	30.1
FTSE Global Equity Index Series wi All Cap	4.5	-1.7	9.0	24.4	-9.6	27.1	16.8	18.5	-17.9	22.2

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Environmental Opportunities All-Share	1.9	0.4	0.7	0.6	-14.3	-31.2	-34.5	-34.5
FTSE EO 100	2.1	0.4	0.8	0.7	-13.5	-31.9	-33.9	-33.9
FTSE Global Equity Index Series wi All Cap	2.5	0.4	0.6	0.6	-10.8	-26.1	-34.3	-34.3

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

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 EO Renewable and Alternative Energy	-2.8	8.5	-2.8	-5.0	-6.6	55.3	-2.2	9.2	13.6	18.9	21.6
FTSE EO Water Technology	6.5	21.0	6.5	17.5	20.3	70.7	6.4	11.3	12.8	16.9	18.9
FTSE EO Waste and Pollution Control Technology	8.0	17.5	8.0	7.8	8.6	31.3	2.8	5.6	10.7	15.9	17.6
FTSE EO Energy Efficiency	12.5	33.5	12.5	40.4	45.2	190.6	13.2	23.8	14.6	19.3	24.8
FTSE Environmental Opportunities UK	2.6	21.1	2.6	13.6	3.6	36.9	1.2	6.5	17.0	20.6	22.4
FTSE Environmental Opportunities UK AIM	-	-	-	-	-	-	-	-	-	-	-
FTSE Environmental Opportunities USA	6.7	20.6	6.7	27.3	35.6	146.2	10.7	19.7	14.9	20.3	22.8
FTSE Environmental Opportunities Europe	2.9	21.6	2.9	13.4	9.3	82.5	3.0	12.8	16.3	21.6	23.7
FTSE Environmental Opportunities Japan	18.0	25.6	18.0	36.2	14.4	60.7	4.6	10.0	17.1	19.6	18.8
FTSE Environmental Opportunities Asia-Pacific	14.5	26.3	14.5	27.0	7.2	53.9	2.3	9.0	14.3	18.9	20.6
FTSE Environmental Opportunities Asia-Pacific Ex Japan	12.1	26.7	12.1	21.2	5.8	58.9	1.9	9.7	16.9	21.0	23.8

* 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

INFORMATION

Index Universe

FTSE Global Equity Index Series

Base Date

22 September 1999

Base Value

152

Investability Screen

Free-float adjusted and liquidity screened

Index Calculation

Real-time (calculated every 15 seconds) and end-of-day indices available

End-of-Day Distribution

Via FTP and email

Currency

USD

Review Dates

Semi-annually in June and December

Year-on-Year Performance - Total Return

Index % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE EO Renewable and Alternative Energy	4.4	-4.6	-0.5	26.1	-3.2	33.6	48.9	-0.7	-5.5	-3.9
FTSE EO Water Technology	7.4	3.4	8.1	27.2	-10.8	32.7	14.9	23.1	-17.6	16.2
FTSE EO Waste and Pollution Control Technology	0.9	4.2	6.8	24.9	-6.4	24.0	5.9	23.3	-16.9	3.4
FTSE EO Energy Efficiency	-3.7	-2.9	15.2	34.0	-18.4	33.8	64.4	24.6	-27.7	46.5
FTSE Environmental Opportunities UK	-6.6	-2.4	-6.7	28.5	-15.5	40.4	0.8	20.1	-25.5	19.2
FTSE Environmental Opportunities UK AIM	-8.6	-20.7	-14.7	17.7	-26.9	23.7	129.0	-0.5	-43.8	0.0
FTSE Environmental Opportunities USA	6.4	-4.8	17.3	28.8	-9.6	33.6	50.5	32.0	-26.0	37.1
FTSE Environmental Opportunities Europe	-8.7	-0.7	9.9	33.1	-14.5	35.9	30.6	12.8	-23.2	26.3
FTSE Environmental Opportunities Japan	2.4	11.1	4.8	33.6	-18.0	25.9	27.4	2.6	-26.1	24.4
FTSE Environmental Opportunities Asia-Pacific	0.9	3.8	3.7	32.2	-15.7	23.0	33.0	1.9	-26.9	22.9
FTSE Environmental Opportunities Asia-Pacific Ex Japan	-1.3	-13.2	1.0	28.3	-9.2	15.9	47.6	4.9	-27.2	21.8

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE EO Renewable and Alternative Energy	-0.2	-0.1	0.4	0.4	-18.9	-26.5	-34.3	-34.3
FTSE EO Water Technology	1.5	0.4	0.6	0.6	-15.2	-28.4	-36.6	-36.6
FTSE EO Waste and Pollution Control Technology	0.9	0.2	0.3	0.5	-15.1	-26.9	-31.3	-31.3
FTSE EO Energy Efficiency	2.9	0.7	1.0	0.7	-12.0	-35.9	-37.7	-37.7
FTSE Environmental Opportunities UK	0.9	0.1	0.3	0.2	-16.4	-41.9	-42.4	-42.4
FTSE Environmental Opportunities UK AIM	-	-	-	-	-	-	-	-
FTSE Environmental Opportunities USA	2.0	0.5	0.9	0.8	-12.6	-30.2	-38.7	-38.7
FTSE Environmental Opportunities Europe	1.0	0.1	0.5	0.4	-18.3	-41.9	-41.9	-41.9
FTSE Environmental Opportunities Japan	2.1	0.2	0.5	0.5	-11.3	-36.5	-36.5	-36.5
FTSE Environmental Opportunities Asia-Pacific	1.9	0.1	0.4	0.4	-13.0	-37.5	-39.0	-39.0
FTSE Environmental Opportunities Asia-Pacific Ex Japan	1.3	0.1	0.4	0.3	-16.6	-40.8	-41.2	-41.2

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

1-Year Correlation - Total Return

	FTSE Environmental Opportunities All-Share	FTSE Global Equity Index Series wi All Cap
FTSE Environmental Opportunities All-Share	1.000	0.939
FTSE Global Equity Index Series wi All Cap		1.000

Top 10 Constituents - FTSE Environmental Opportunities All Share

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Microsoft Corp	USA	Software and Computer Services	913,924	10.28
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	584,199	6.57
Tesla	USA	Automobiles and Parts	484,428	5.45
Toyota Motor	Japan	Automobiles and Parts	299,071	3.37
Linde plc	USA	Chemicals	224,770	2.53
SAP	Germany	Software and Computer Services	213,668	2.40
Cisco Systems	USA	Telecommunications Equipment	202,133	2.27
General Electric	USA	Aerospace and Defense	190,058	2.14
International Bus Machns.	USA	Software and Computer Services	173,294	1.95
Danaher Corp	USA	Medical Equipment and Services	164,151	1.85
Totals			3,449,696	38.81

Country Breakdown - FTSE Environmental Opportunities All Share

	FTSE Environmental Opportunities All-Share		FTSE Global Equity Index Series wi All Cap		
Country	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	9	0.53	297	1.87	-1.34
Austria	5	0.12	26	0.07	0.05
Belgium	5	0.17	37	0.25	-0.08
Brazil	19	0.71	165	0.58	0.13
Canada	20	3.16	170	2.71	0.45
Chile	5	0.07	31	0.06	0.01
China	198	1.61	2423	2.56	-0.94
Colombia	-	-	3	0.01	-0.01
Czech Rep.	-	-	4	0.01	-0.01
Denmark	6	0.76	40	0.80	-0.04
Egypt	-	-	9	0.01	-0.01
Finland	7	0.34	33	0.24	0.10
France	20	3.23	132	2.58	0.65
Germany	25	5.91	153	1.96	3.95
Greece	4	0.06	32	0.06	0.01
Hong Kong	9	0.40	123	0.46	-0.07
Hungary	-	-	4	0.02	-0.02
Iceland	-	-	15	0.01	-0.01
India	26	0.92	505	2.13	-1.21
Indonesia	1	0.01	77	0.20	-0.19
Ireland	1	0.16	6	0.06	0.09
Israel	3	0.05	70	0.17	-0.13
Italy	10	0.39	89	0.71	-0.32
Japan	158	9.76	1434	6.26	3.50
Korea	35	1.94	479	1.34	0.60
Kuwait	-	-	21	0.09	-0.09
Malaysia	5	0.09	81	0.18	-0.09
Mexico	2	0.03	48	0.29	-0.27
Netherlands	8	0.48	54	1.10	-0.62
New Zealand	3	0.13	27	0.08	0.05
Norway	10	0.19	58	0.20	-0.01
Pakistan	-	-	14	0.00	0.00
Philippines	2	0.02	31	0.07	-0.05
Poland	-	-	30	0.10	-0.10
Portugal	4	0.19	15	0.05	0.15
Qatar	1	0.02	21	0.08	-0.06
Romania	-	-	8	0.01	-0.01
Saudi Arabia	2	0.02	88	0.44	-0.42
Singapore	4	0.15	67	0.30	-0.15
South Africa	3	0.04	76	0.29	-0.25
Spain	9	0.21	55	0.63	-0.42
Sweden	19	1.75	141	0.84	0.91
Switzerland	16	1.08	115	2.06	-0.98
Taiwan	46	7.43	499	1.94	5.48
Thailand	19	0.27	125	0.21	0.07
Turkiye	3	0.02	148	0.11	-0.09
UAE	-	-	36	0.15	-0.15
UK	28	1.82	274	3.55	-1.73
USA	158	55.78	1737	62.12	-6.35
Totals	908	100.00	10126	100.00	

ICB Industry Breakdown - FTSE Environmental Opportunities All Share

		FTSE Environmental Opportunities All-Share		FTSE Global Equity Index Series wi All Cap		
ICB Code	ICB Industry	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
10	Technology	82	30.43	1204	24.99	5.43
15	Telecommunications	6	3.26	257	2.67	0.59
20	Health Care	4	2.51	901	10.60	-8.09
30	Financials	1	0.01	1133	14.36	-14.35
35	Real Estate	80	5.08	678	2.81	2.27
40	Consumer Discretionary	70	12.05	1540	13.96	-1.90
45	Consumer Staples	19	0.35	639	5.24	-4.89
50	Industrials	326	30.34	2018	14.14	16.21
55	Basic Materials	93	6.40	959	3.74	2.66
60	Energy	49	1.70	399	4.72	-3.02
65	Utilities	178	7.86	398	2.77	5.09
Totals		908	100.00	10126	100.00	

Index Characteristics

Attributes	FTSE Environmental Opportunities All-Share	FTSE EO 100	FTSE Global Equity Index Series wi All Cap
Number of constituents	908	106	10126
Net MCap (USDm)	8,887,559	6,642,847	80,791,615
Dividend Yield %	1.69	1.55	1.92
Constituent Sizes (Net MCap USDm)			
Average	9,788	62,668	7,979
Largest	913,924	684,592	3,127,258
Smallest	37	220	22
Median	1,394	26,250	855
Weight of Largest Constituent (%)	10.28	10.31	3.87
Top 10 Holdings (% Index MCap)	38.81	48.48	17.26

Index Characteristics

Attributes	FTSE EO Renewable and Alternative Energy	FTSE EO Water Technology	FTSE EO Waste and Pollution Control Technology	FTSE EO Energy Efficiency
Number of constituents	195	77	91	255
Net MCap (USDm)	461,848	300,373	316,708	6,037,588
Dividend Yield %	1.96	2.10	2.15	1.28
Constituent Sizes (Net MCap USDm)				
Average	2,368	3,901	3,480	23,677
Largest	44,170	32,074	30,780	3,127,258
Smallest	38	38	37	44
Median	744	1,250	929	1,969
Weight of Largest Constituent (%)	9.56	10.68	9.72	51.80
Top 10 Holdings (% Index MCap)	46.51	58.86	56.38	78.31

Index Characteristics

Attributes	FTSE Environmental Opportunities USA	FTSE Environmental Opportunities Europe	FTSE Environmental Opportunities Japan	FTSE Environmental Opportunities Asia-Pacific
Number of constituents	158	180	158	515
Net MCap (USDm)	7,170,636	1,500,240	867,830	2,066,761
Dividend Yield %	1.15	2.44	1.79	1.92
Constituent Sizes (Net MCap USDm)				
Average	45,384	8,335	5,493	4,013
Largest	3,127,258	213,668	299,071	584,199
Smallest	259	185	75	37
Median	7,235	2,342	985	568
Weight of Largest Constituent (%)	43.61	14.24	34.46	28.27
Top 10 Holdings (% Index MCap)	69.70	51.64	69.89	59.99

© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv" , "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. IMPAX is a trade mark of Impax Asset Management ("Partner"). All rights in and to the FTSE Environmental Opportunities Index Series ("Index") vest in FTSE Russell® and/or its relevant Partner(s).

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
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 6441 1430
Sydney +61 (0) 2 7228 5659