

# FTSE ENVIRONMENTAL OPPORTUNITIES UK & AIM INDICES

The FTSE Environmental Opportunities Index Series measures the performance of global companies that have significant involvement in environmental markets, including renewable & alternative energy, energy efficiency, water infrastructure & technologies, pollution control, waste management & technologies or environmental support services. Companies must have at least 20% of their business derived from environmental business activities, as defined by the FTSE Environmental Markets Classification System. Two indices within this series represent the UK market:

## FTSE Environmental Opportunities UK Index

Based on the FTSE UK All-Share Index, this index includes all eligible environmental opportunities (EO) companies quoted on the London Stock Exchange main market.

## FTSE Environmental Opportunities AIM Index

Based on the FTSE AIM All-Share Index, this index includes all eligible environmental opportunities (EO) companies quoted on the Alternative Investment Market (AIM) of the London Stock Exchange.

## INDEX FEATURES

- Forming part of the overall FTSE Environmental Markets Index Series, the indices have been developed in collaboration with Impax Asset Management and under the direction of the independent FTSE Environmental Markets Committee, further enhancing FTSE's suite of Responsible Investment indices and providing investors with a robust set of responsible investment tools
- The indices are designed for the creation of derivatives, index tracking funds and ETFs
- Stocks are free-float weighted to ensure that only the investable opportunity set is included within the index
- Stocks are liquidity screened to ensure that the index is tradable
- Capital and total return indices are available for this index

## ABOUT IMPAX ASSET MANAGEMENT

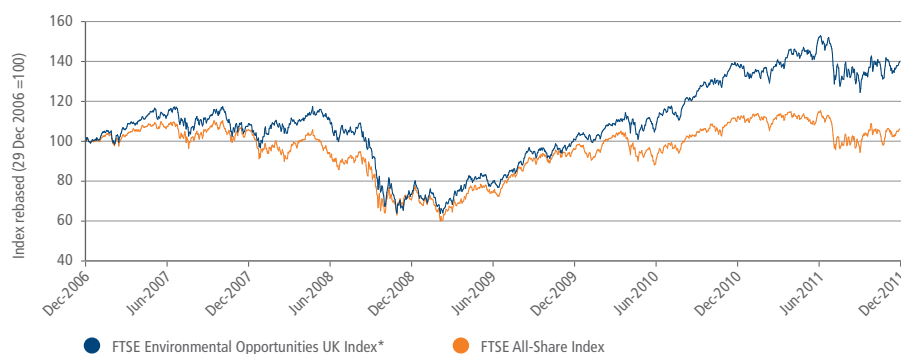
Impax is a specialist investment manager in the environmental sector with over US\$1.6 billion under management across a range of funds investing in quoted securities and private equity.

The firm was founded in 1994 as a specialist finance house focusing on the markets for cleaner or more efficient delivery of basic services of energy, water and waste. These markets are expanding rapidly, as business and political leaders encourage the development of cleaner products and services in response to the increasing pressures placed on the environment.

Impax's dedicated team of professionals, with many years of experience in the financial and environmental sectors, is ideally placed to understand and take advantage of the investment opportunities arising from these growing markets.

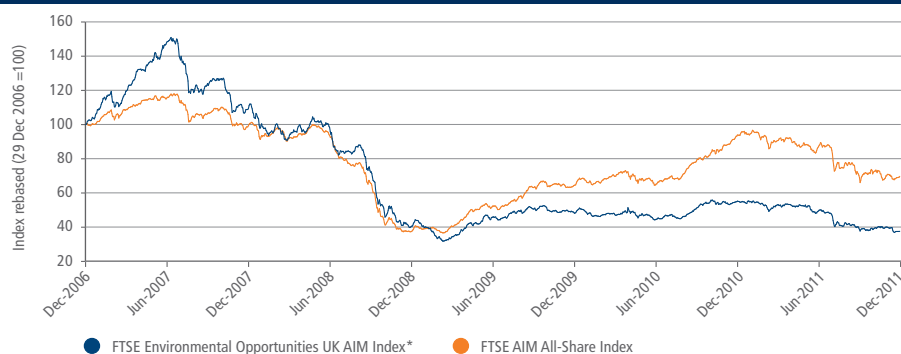
For more information, please visit [www.impax.co.uk](http://www.impax.co.uk)

## FTSE ENVIRONMENTAL OPPORTUNITIES UK INDEX 5-YEAR PERFORMANCE (GBP TOTAL RETURN)



\*Based on a backcast calculation prior to 19 December 2008  
SOURCE: FTSE Group, data as at 30 December 2011

## FTSE ENVIRONMENTAL OPPORTUNITIES UK AIM INDEX 5-YEAR PERFORMANCE (GBP TOTAL RETURN)



\*Based on a backcast calculation prior to 19 December 2008  
SOURCE: FTSE Group, data as at 30 December 2011

**FTSE ENVIRONMENTAL OPPORTUNITIES UK INDEX PERFORMANCE & VOLATILITY (GBP TOTAL RETURN)**

	PERFORMANCE								VOLATILITY		
	3M (%)	6M (%)	YTD (%)	12M (%)	3YR (%)	5YR (%)	3YR (%pa)	5YR (%pa)	1YR Vol (%pa)*	3YR Vol (%pa)**	5YR Vol (%pa)***
FTSE Environmental Opportunities UK Index	7.4	-6.0	1.6	1.6	86.3	40.1	23.0	7.0	21.4	20.0	19.8
FTSE Environmental Opportunities UK AIM Index	-4.7	-23.4	-31.5	-31.5	-10.4	-62.5	-3.6	-17.8	17.5	19.1	29.8
FTSE All-Share Index	8.4	-6.2	-3.5	-3.5	43.8	6.2	12.9	1.2	20.6	19.5	17.4
FTSE AIM All-Share Index	-0.8	-18.9	-25.2	-25.2	81.1	-30.3	21.9	-7.0	18.0	19.0	27.3
FTSE SmallCap Index	-1.3	-14.9	-12.5	-12.5	61.3	-19.1	17.3	-4.1	13.0	17.0	22.4

\* Based on daily annualised total returns using 252 trading days in a year

\*\* Based on weekly annualised total returns using 52 weeks (Wednesday to Wednesday)

\*\*\* Based on monthly annualised total returns

SOURCE: FTSE Group, data as at 30 December 2011

**ENVIRONMENTAL MARKETS CLASSIFICATION SYSTEM (EMCS) SECTOR BREAKDOWN**

EMCS Code	EMCS Sector	FTSE Environmental Opportunities UK Index			FTSE Environmental Opportunities UK AIM Index		
		No. of Constituents	Net Mkt Cap (GBPm)	Index Weight (%)	No. of Constituents	Net Mkt Cap (GBPm)	Index Weight (%)
E1.0	Renewable & Alternative Energy	1	9	0.05	14	303	23.49
E2.0	Energy Efficiency	7	3,650	21.64	11	189	14.60
E3.0	Water Infrastructure & Technologies	3	3,390	20.10	6	228	17.69
E4.0	Pollution Control	3	2,525	14.97	5	171	13.23
E5.0	Waste Management & Technologies	2	1,034	6.13	11	280	21.65
E6.0	Environmental Support Services	10	6,257	37.10	3	121	9.33
<b>Totals</b>		<b>26</b>	<b>16,865</b>	<b>100.00</b>	<b>50</b>	<b>1,291</b>	<b>100.00</b>

SOURCE: FTSE Group, data as at 30 December 2011

**FTSE ENVIRONMENTAL OPPORTUNITIES UK INDEX PORTFOLIO CHARACTERISTICS**

	FTSE Environmental Opportunities UK Index	FTSE Environmental Opportunities UK AIM Index
Number of Constituents	26	50
Net Market Cap (GBPm)	16,865	1,291
<b>Constituent Sizes (Net Market Cap GBPm)</b>		
Average	649	26
Largest	1,724	128
Smallest	9.12	0.87
Median	672	14
Weight of Largest Constituent (%)	10.22	9.92
Top 10 Holdings (% Index Market Cap)	60.84	58.39

SOURCE: FTSE Group, data as at 30 December 2011

**INFORMATION**
**Index Universe**

FTSE EO UK Index: FTSE UK All-Share Index

FTSE EO AIM Index: FTSE AIM All-Share Index

**Base Date**

19 December 2008

**Base Values**

243.24 (TRI) 204.05 (Price)

**Index Calculation**

Real-time and End-of-Day indices available;

Real-Time indices calculated every 15 seconds

**Index Distribution**

Indices available at 17:30 GMT

**Currency**

EUR, GBP, USD, YEN

**Review Dates**

Semi-annually in June and December

**Index Rules**

Available at [www.ftse.com/environment](http://www.ftse.com/environment)

**Vendor Codes**

Available at [www.ftse.com/environment](http://www.ftse.com/environment)

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