

# FTSE Environmental Opportunities Index Series

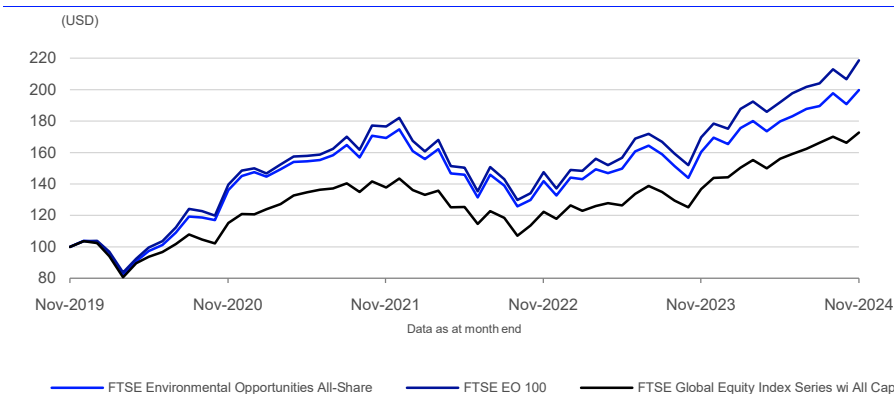
Data as at: 29 November 2024

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	5.4	11.1	17.9	24.6	18.0	99.7	5.7	14.8	12.7	18.4	20.9
FTSE EO 100	7.2	13.8	22.5	28.8	23.8	118.6	7.4	16.9	13.6	18.9	21.2
FTSE Global Equity Index Series w/ All Cap	3.9	10.6	20.0	26.2	25.4	72.6	7.8	11.5	10.1	16.0	17.8

\* 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

## 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

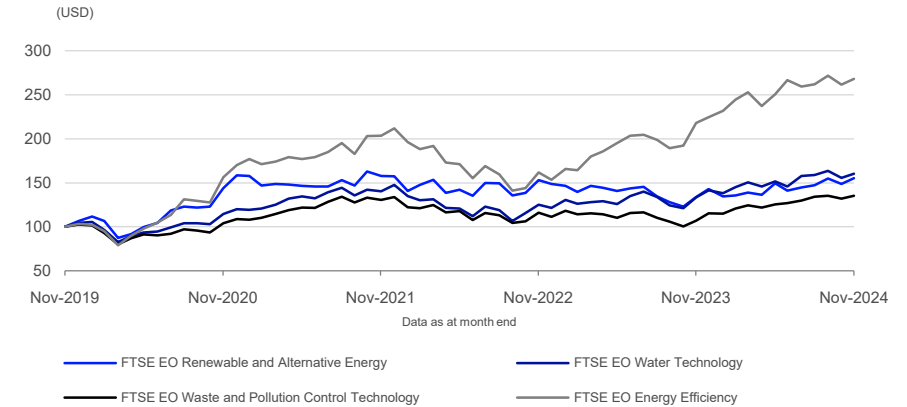
Index % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Environmental Opportunities All-Share	0.1	-1.9	11.7	31.0	-12.6	31.5	39.9	20.5	-24.1	27.7
FTSE EO 100	0.6	-1.4	11.3	30.5	-10.5	31.1	43.5	22.5	-24.6	30.1
FTSE Global Equity Index Series wi All Cap	4.5	-1.7	9.0	24.4	-9.6	27.1	16.8	18.5	-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	0.3	0.7	0.7	-11.1	-31.2	-34.5	-34.5
FTSE EO 100	2.1	0.4	0.8	0.8	-12.1	-31.9	-33.9	-33.9
FTSE Global Equity Index Series wi All Cap	2.5	0.5	0.6	0.6	-8.2	-26.0	-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	5.6	3.8	8.6	16.0	-1.5	55.4	-0.5	9.2	13.3	18.6	22.2
FTSE EO Water Technology	0.7	5.6	13.3	20.1	14.3	60.2	4.5	9.9	13.2	17.9	19.3
FTSE EO Waste and Pollution Control Technology	0.7	7.8	17.5	26.3	3.8	35.4	1.2	6.2	10.1	16.2	17.4
FTSE EO Energy Efficiency	2.4	7.0	19.4	23.0	31.7	168.2	9.6	21.8	14.6	19.6	24.1
FTSE Environmental Opportunities UK	-4.7	3.0	8.7	16.3	2.3	25.4	0.8	4.6	16.3	21.2	22.2
FTSE Environmental Opportunities UK AIM	-	-	-	-	-	-	-	-	-	-	-
FTSE Environmental Opportunities USA	8.7	13.8	21.0	25.1	25.5	152.0	7.9	20.3	15.5	20.6	22.7
FTSE Environmental Opportunities Europe	-3.3	-0.2	7.1	15.2	11.4	61.5	3.7	10.1	16.1	21.9	23.4
FTSE Environmental Opportunities Japan	-8.5	-13.0	-7.6	-4.9	-11.6	12.4	-4.0	2.4	25.6	20.6	18.7
FTSE Environmental Opportunities Asia-Pacific	-2.3	1.6	13.1	18.7	4.9	40.8	1.6	7.1	20.4	19.5	20.3
FTSE Environmental Opportunities Asia-Pacific Ex Japan	1.1	10.8	27.3	35.3	16.2	84.0	5.1	13.0	22.3	21.8	24.1

\* 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

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	1.2	0.0	0.4	0.4	-9.3	-24.6	-34.3	-34.3
FTSE EO Water Technology	1.5	0.3	0.5	0.6	-8.3	-28.4	-36.6	-36.6
FTSE EO Waste and Pollution Control Technology	2.6	0.1	0.4	0.5	-6.0	-25.7	-31.3	-31.3
FTSE EO Energy Efficiency	1.5	0.5	0.9	0.7	-13.2	-35.9	-37.7	-37.7
FTSE Environmental Opportunities UK	0.9	0.0	0.2	0.3	-11.4	-40.7	-42.4	-42.4
FTSE Environmental Opportunities UK AIM	-	-	-	-	-	-	-	-
FTSE Environmental Opportunities USA	1.6	0.4	0.9	0.8	-10.8	-30.2	-38.7	-38.7
FTSE Environmental Opportunities Europe	0.9	0.1	0.4	0.5	-10.3	-40.0	-41.9	-41.9
FTSE Environmental Opportunities Japan	-0.2	-0.2	0.1	0.3	-27.4	-33.8	-36.5	-36.5
FTSE Environmental Opportunities Asia-Pacific	0.9	0.1	0.3	0.4	-18.7	-37.5	-39.0	-39.0
FTSE Environmental Opportunities Asia-Pacific Ex Japan	1.6	0.2	0.5	0.4	-18.7	-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	0.938
FTSE Global Equity Index Series wi All Cap		1.000

Top 10 Constituents - FTSE Environmental Opportunities All Share

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Tesla	USA	Automobiles and Parts	957,949	10.00
Microsoft Corp	USA	Software and Computer Services	896,712	9.36
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	735,981	7.69
SAP	Germany	Software and Computer Services	260,442	2.72
Cisco Systems	USA	Telecommunications Equipment	239,733	2.50
Linde plc	USA	Chemicals	221,173	2.31
International Bus Machns.	USA	Software and Computer Services	208,322	2.18
Toyota Motor	Japan	Automobiles and Parts	201,428	2.10
GE Aerospace	USA	Aerospace and Defense	198,007	2.07
Texas Instruments	USA	Technology Hardware and Equipment	182,715	1.91
Totals			4,102,463	42.84

## Country/Market Breakdown - FTSE Environmental Opportunities All Share

	FTSE Environmental Opportunities All-Share		FTSE Global Equity Index Series wi All Cap		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	9	0.48	285	1.80	-1.32
Austria	5	0.10	24	0.06	0.04
Belgium	4	0.07	37	0.23	-0.16
Brazil	17	0.57	159	0.42	0.15
Canada	20	2.99	159	2.78	0.20
Chile	5	0.06	30	0.05	0.01
China	211	1.99	2406	2.76	-0.76
Colombia	-	-	4	0.01	-0.01
Czech Rep.	-	-	4	0.01	-0.01
Denmark	6	0.53	40	0.64	-0.11
Egypt	-	-	6	0.01	-0.01
Finland	8	0.33	34	0.22	0.11
France	21	3.22	130	2.04	1.18
Germany	23	6.23	150	1.79	4.43
Greece	4	0.05	33	0.05	0.00
Hong Kong	10	0.38	118	0.45	-0.07
Hungary	-	-	5	0.02	-0.02
Iceland	-	-	15	0.01	-0.01
India	27	1.09	562	2.25	-1.15
Indonesia	1	0.01	76	0.17	-0.16
Ireland	1	0.12	6	0.05	0.07
Israel	3	0.04	74	0.18	-0.13
Italy	9	0.36	84	0.61	-0.25
Japan	160	7.08	1420	5.52	1.56
Korea	36	1.42	472	1.00	0.42
Kuwait	-	-	25	0.08	-0.08
Malaysia	7	0.12	86	0.20	-0.07
Mexico	2	0.01	47	0.19	-0.17
Netherlands	8	0.28	54	0.85	-0.57
New Zealand	4	0.13	26	0.07	0.05
Norway	11	0.17	58	0.18	-0.01
Philippines	2	0.01	30	0.06	-0.04
Poland	1	0.02	31	0.09	-0.07
Portugal	5	0.17	14	0.04	0.13
Qatar	1	0.02	21	0.08	-0.06
Romania	-	-	9	0.01	-0.01
Saudi Arabia	2	0.02	101	0.39	-0.38
Singapore	4	0.12	65	0.31	-0.19
South Africa	3	0.04	80	0.32	-0.28
Spain	8	0.19	52	0.56	-0.37
Sweden	19	1.47	140	0.74	0.73
Switzerland	15	1.22	116	1.92	-0.70
Taiwan	46	8.49	520	1.95	6.55
Thailand	21	0.32	122	0.20	0.12
Turkiye	3	0.02	163	0.11	-0.09
UAE	-	-	42	0.15	-0.15
UK	26	1.33	261	3.36	-2.03
USA	154	58.75	1686	65.01	-6.27
<b>Totals</b>	<b>922</b>	<b>100.00</b>	<b>10082</b>	<b>100.00</b>	

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	83	30.07	1208	26.40	3.67
15	Telecommunications	6	3.75	260	2.62	1.13
20	Health Care	3	0.49	888	9.68	-9.19
30	Financials	1	0.01	1133	15.24	-15.23
35	Real Estate	81	5.02	671	2.80	2.23
40	Consumer Discretionary	81	15.81	1522	14.07	1.74
45	Consumer Staples	19	0.41	633	4.88	-4.47
50	Industrials	335	29.81	2024	13.98	15.82
55	Basic Materials	92	5.41	949	3.24	2.17
60	Energy	47	1.92	391	4.19	-2.27
65	Utilities	174	7.30	403	2.91	4.39
Totals		922	100.00	10082	100.00	

Index Characteristics

Attributes	FTSE Environmental Opportunities All-Share	FTSE EO 100	FTSE Global Equity Index Series wi All Cap
Number of constituents	922	107	10082
Net MCap (USDm)	9,575,757	7,246,866	88,974,069
Dividend Yield %	1.64	1.49	1.81
Constituent Sizes (Net MCap USDm)			
Average	10,386	67,728	8,825
Largest	957,949	957,949	3,445,241
Smallest	27	160	0
Median	1,306	26,659	879
Weight of Largest Constituent (%)	10	13.22	3.87
Top 10 Holdings (% Index MCap)	42.84	52.99	19.41

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	189	75	85	263
Net MCap (USDm)	660,907	337,941	276,542	6,359,055
Dividend Yield %	1.56	2.05	2.05	1.29
Constituent Sizes (Net MCap USDm)				
Average	3,497	4,506	3,253	24,179
Largest	149,654	37,548	30,085	3,144,856
Smallest	27	49	43	49
Median	762	1,344	854	1,751
Weight of Largest Constituent (%)	22.64	11.11	10.88	49.45
Top 10 Holdings (% Index MCap)	62.09	58.82	61.46	79.13

Index Characteristics

Attributes	FTSE Environmental Opportunities USA	FTSE Environmental Opportunities Europe	FTSE Environmental Opportunities Japan	FTSE Environmental Opportunities Asia-Pacific
Number of constituents	154	177	160	538
Net MCap (USDm)	7,873,523	1,518,246	677,706	2,073,901
Dividend Yield %	1.10	2.40	2.80	2.17
Constituent Sizes (Net MCap USDm)				
Average	51,127	8,578	4,236	3,855
Largest	3,144,856	260,442	201,428	735,981
Smallest	899	27	54	43
Median	8,504	2,036	1,014	597
Weight of Largest Constituent (%)	39.94	17.15	29.72	35.49
Top 10 Holdings (% Index MCap)	70.61	56.97	63.30	58.49

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