

# FTSE Environmental Opportunities Index Series

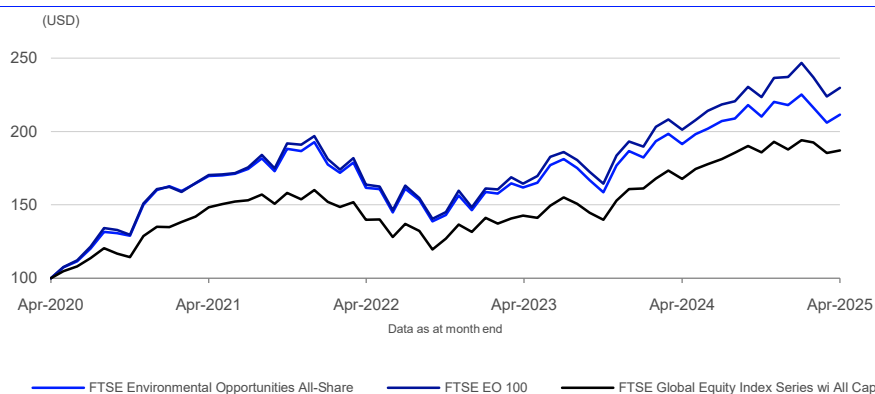
Data as at: 30 April 2025

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	-6.1	0.6	-3.0	10.5	30.8	111.5	9.4	16.2	16.6	17.9	18.9
FTSE EO 100	-6.9	2.8	-3.2	14.2	40.3	129.8	12.0	18.1	18.3	18.5	19.6
FTSE Global Equity Index Series wi All Cap	-3.5	0.8	-0.3	11.7	33.9	87.2	10.2	13.4	14.3	15.4	15.2

\* 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

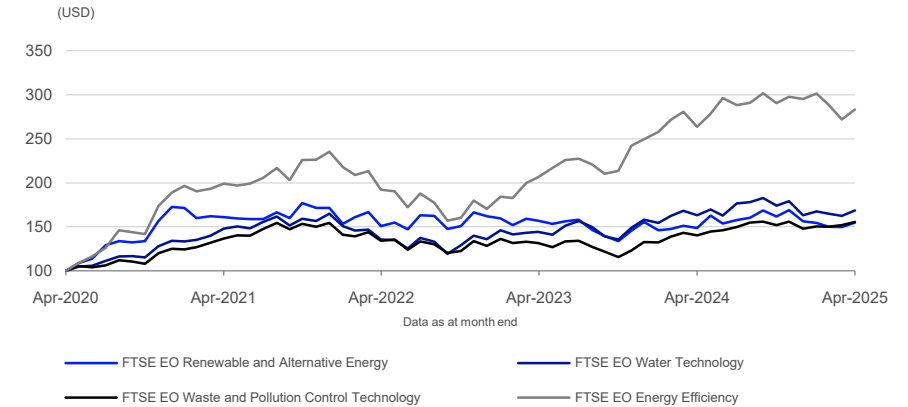
Index % (USD)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE Environmental Opportunities All-Share	-1.9	11.7	31.0	-12.6	31.5	39.9	20.5	-24.1	27.7	16.8
FTSE EO 100	-1.4	11.3	30.5	-10.5	31.1	43.5	22.5	-24.6	30.1	22.9
FTSE Global Equity Index Series wi All Cap	-1.7	9.0	24.4	-9.6	27.1	16.8	18.5	-17.9	22.2	16.8

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	0.6	0.5	0.9	0.6	-18.8	-19.4	-31.2	-34.5
FTSE EO 100	0.7	0.6	0.9	0.7	-20.2	-20.2	-31.9	-33.9
FTSE Global Equity Index Series wi All Cap	0.8	0.6	0.9	0.6	-15.9	-16.4	-26.1	-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	0.4	-4.2	-0.9	4.3	2.8	55.0	0.9	9.2	16.5	17.8	20.1
FTSE EO Water Technology	0.6	-3.2	3.2	3.4	24.2	68.5	7.5	11.0	15.3	17.9	17.6
FTSE EO Waste and Pollution Control Technology	3.4	2.4	5.2	11.0	16.1	55.7	5.1	9.3	12.5	15.9	15.2
FTSE EO Energy Efficiency	-6.0	-2.5	-4.1	7.5	47.6	183.4	13.8	23.2	17.5	19.1	21.8
FTSE Environmental Opportunities UK	8.4	6.4	10.1	15.6	21.2	61.6	6.6	10.1	19.6	22.8	19.0
FTSE Environmental Opportunities UK AIM	-	-	-	-	-	-	-	-	-	-	-
FTSE Environmental Opportunities USA	-9.2	-1.6	-7.9	8.2	32.3	146.9	9.8	19.8	22.4	19.8	20.6
FTSE Environmental Opportunities Europe	5.7	9.5	12.8	17.4	43.3	103.4	12.7	15.3	21.2	23.2	21.7
FTSE Environmental Opportunities Japan	2.0	3.7	2.9	-10.4	12.9	33.5	4.1	5.9	28.8	20.6	17.8
FTSE Environmental Opportunities Asia-Pacific	-6.2	-5.1	-4.3	1.2	21.3	54.0	6.7	9.0	23.8	20.7	19.3
FTSE Environmental Opportunities Asia-Pacific Ex Japan	-10.9	-10.0	-8.4	8.1	26.6	86.4	8.2	13.3	26.0	23.6	22.5

\* 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

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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE EO Renewable and Alternative Energy	-4.6	-0.5	26.1	-3.2	33.6	48.9	-0.7	-5.5	-3.9	0.5
FTSE EO Water Technology	3.4	8.1	27.2	-10.8	32.7	14.9	23.1	-17.6	16.2	3.3
FTSE EO Waste and Pollution Control Technology	4.2	6.8	24.9	-6.4	24.0	5.9	23.3	-16.9	3.4	11.6
FTSE EO Energy Efficiency	-2.9	15.2	34.0	-18.4	33.8	64.4	24.6	-27.7	46.5	18.4
FTSE Environmental Opportunities UK	-2.4	-6.7	28.5	-15.5	40.4	0.8	20.1	-25.5	19.2	4.9
FTSE Environmental Opportunities UK AIM	-20.7	-14.7	17.7	-26.9	23.7	129.0	-0.5	-43.8	0.0	0.0
FTSE Environmental Opportunities USA	-4.8	17.3	28.8	-9.6	33.6	50.5	32.0	-26.0	37.1	19.0
FTSE Environmental Opportunities Europe	-0.7	9.9	33.1	-14.5	35.9	30.6	12.8	-23.2	26.3	5.4
FTSE Environmental Opportunities Japan	11.1	4.8	33.6	-18.0	25.9	27.4	2.6	-26.1	24.4	-4.8
FTSE Environmental Opportunities Asia-Pacific	3.8	3.7	32.2	-15.7	23.0	33.0	1.9	-26.9	22.9	16.8
FTSE Environmental Opportunities Asia-Pacific Ex Japan	-13.2	1.0	28.3	-9.2	15.9	47.6	4.9	-27.2	21.8	31.3

## 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	0.3	0.0	0.5	0.3	-17.8	-23.1	-30.6	-34.3
FTSE EO Water Technology	0.2	0.4	0.6	0.6	-19.1	-19.1	-28.4	-36.6
FTSE EO Waste and Pollution Control Technology	0.8	0.3	0.6	0.5	-10.8	-17.5	-26.9	-31.3
FTSE EO Energy Efficiency	0.4	0.7	1.1	0.7	-20.1	-22.1	-35.9	-37.7
FTSE Environmental Opportunities UK	0.8	0.3	0.5	0.3	-18.1	-28.9	-41.9	-42.4
FTSE Environmental Opportunities UK AIM	-	-	-	-	-	-	-	-
FTSE Environmental Opportunities USA	0.4	0.4	1.0	0.8	-24.1	-24.1	-30.2	-38.7
FTSE Environmental Opportunities Europe	0.8	0.6	0.7	0.5	-16.3	-27.1	-41.9	-41.9
FTSE Environmental Opportunities Japan	-0.4	0.2	0.3	0.3	-27.4	-31.2	-36.5	-36.5
FTSE Environmental Opportunities Asia-Pacific	0.0	0.3	0.5	0.3	-22.1	-24.5	-39.0	-39.0
FTSE Environmental Opportunities Asia-Pacific Ex Japan	0.3	0.4	0.6	0.3	-25.2	-28.5	-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	0.943
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 %
Microsoft Corp	USA	Software and Computer Services	980,766	10.15
Tesla	USA	Automobiles and Parts	783,101	8.11
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	681,443	7.05
SAP	Germany	Software and Computer Services	318,194	3.29
Cisco Systems	USA	Telecommunications Equipment	230,094	2.38
International Bus Machns.	USA	Software and Computer Services	221,522	2.29
Toyota Motor	Japan	Automobiles and Parts	221,375	2.29
Linde plc	USA	Chemicals	217,450	2.25
GE Aerospace	USA	Aerospace and Defense	216,609	2.24
Siemens AG	Germany	General Industrials	170,441	1.76
Totals			4,040,995	41.83

## 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	10	0.73	285	1.76	-1.02
Austria	6	0.12	24	0.08	0.04
Belgium	7	0.14	39	0.27	-0.13
Brazil	17	0.59	156	0.47	0.12
Canada	22	2.86	157	2.83	0.03
Chile	8	0.11	30	0.06	0.05
China	217	2.08	2383	3.21	-1.14
Colombia	-	-	5	0.01	-0.01
Czech Rep.	-	-	4	0.02	-0.02
Denmark	6	0.49	42	0.53	-0.03
Egypt	-	-	6	0.01	-0.01
Finland	9	0.37	33	0.25	0.11
France	24	3.50	125	2.39	1.12
Germany	27	7.45	147	2.27	5.17
Greece	4	0.06	32	0.07	-0.01
Hong Kong	10	0.44	116	0.47	-0.03
Hungary	1	0.01	5	0.03	-0.03
Iceland	-	-	15	0.01	-0.01
India	35	1.01	607	2.33	-1.32
Indonesia	2	0.02	77	0.15	-0.13
Ireland	1	0.13	7	0.07	0.06
Israel	3	0.04	73	0.21	-0.17
Italy	13	0.51	84	0.78	-0.27
Japan	183	9.27	1404	5.98	3.30
Korea	36	1.44	446	1.06	0.38
Kuwait	-	-	23	0.09	-0.09
Malaysia	10	0.13	91	0.20	-0.07
Mexico	3	0.18	48	0.23	-0.05
Netherlands	9	0.26	52	0.92	-0.65
New Zealand	6	0.13	25	0.07	0.06
Norway	14	0.28	56	0.20	0.09
Philippines	4	0.02	32	0.06	-0.04
Poland	1	0.02	30	0.13	-0.10
Portugal	5	0.17	14	0.05	0.13
Qatar	1	0.02	21	0.09	-0.06
Romania	-	-	9	0.01	-0.01
Saudi Arabia	2	0.01	99	0.42	-0.41
Singapore	20	0.52	66	0.34	0.19
South Africa	3	0.04	81	0.36	-0.31
Spain	10	0.29	52	0.73	-0.44
Sweden	29	1.61	141	0.84	0.77
Switzerland	16	1.27	114	2.18	-0.91
Taiwan	43	7.74	523	1.87	5.87
Thailand	20	0.27	122	0.19	0.08
Turkiye	5	0.01	172	0.09	-0.08
UAE	1	0.07	45	0.18	-0.11
UK	31	1.47	253	3.55	-2.07
USA	170	54.08	1666	61.90	-7.82
<b>Totals</b>	<b>1044</b>	<b>100.00</b>	<b>10037</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	82	30.23	1206	25.35	4.88
15	Telecommunications	6	3.41	263	2.80	0.61
20	Health Care	4	0.59	871	9.59	-9.00
30	Financials	2	0.03	1144	16.09	-16.07
35	Real Estate	177	7.87	666	2.80	5.07
40	Consumer Discretionary	84	14.06	1514	13.96	0.10
45	Consumer Staples	21	0.50	634	5.28	-4.78
50	Industrials	345	28.44	2021	13.89	14.55
55	Basic Materials	94	5.25	937	3.28	1.97
60	Energy	46	1.97	378	3.85	-1.88
65	Utilities	183	7.66	403	3.11	4.55
Totals		1044	100.00	10037	100.00	

Index Characteristics

Attributes	FTSE Environmental Opportunities All-Share	FTSE EO 100	FTSE Global Equity Index Series wi All Cap
Number of constituents	1044	105	10037
Net MCap (USDm)	9,661,619	7,085,650	85,743,636
Dividend Yield %	1.92	1.68	1.99
Constituent Sizes (Net MCap USDm)			
Average	9,254	67,482	8,543
Largest	980,766	783,101	3,126,642
Smallest	0	231	0
Median	1,298	28,619	881
Weight of Largest Constituent (%)	10.15	11.05	3.65
Top 10 Holdings (% Index MCap)	41.83	53.34	18.23

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	74	84	362
Net MCap (USDm)	610,073	331,795	246,730	6,418,732
Dividend Yield %	1.86	2.24	2.46	1.58
Constituent Sizes (Net MCap USDm)				
Average	3,129	4,484	2,937	17,731
Largest	115,995	33,881	24,625	2,935,427
Smallest	47	61	35	44
Median	613	1,512	1,023	1,784
Weight of Largest Constituent (%)	19.01	10.21	9.98	45.73
Top 10 Holdings (% Index MCap)	61.24	56.47	58.95	73.92

Index Characteristics

Attributes	FTSE Environmental Opportunities USA	FTSE Environmental Opportunities Europe	FTSE Environmental Opportunities Japan	FTSE Environmental Opportunities Asia-Pacific
Number of constituents	170	218	183	596
Net MCap (USDm)	7,179,732	1,757,426	895,868	2,299,566
Dividend Yield %	1.28	2.57	2.79	2.45
Constituent Sizes (Net MCap USDm)				
Average	42,234	8,062	4,895	3,858
Largest	2,935,427	318,194	221,375	681,443
Smallest	250	54	53	0
Median	6,166	1,785	1,220	619
Weight of Largest Constituent (%)	40.88	18.11	24.71	29.63
Top 10 Holdings (% Index MCap)	70.94	54.68	61.64	55.83

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