

FTSE Environmental Opportunities Index Series

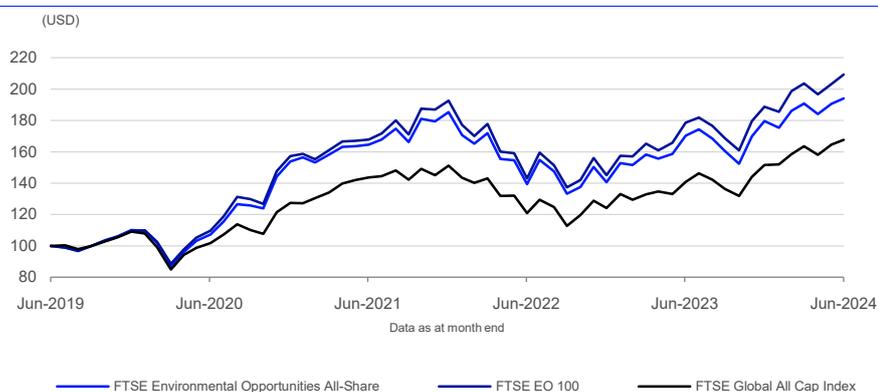
Data as at: 28 June 2024

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	1.7	8.1	8.1	13.9	17.9	94.1	5.7	14.2	11.8	17.9	20.8
FTSE EO 100	2.8	10.9	10.9	17.1	24.7	109.3	7.6	15.9	12.0	18.4	21.1
FTSE Global All Cap Index	2.5	10.5	10.5	19.0	16.6	67.5	5.3	10.9	9.6	15.6	17.7

* 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

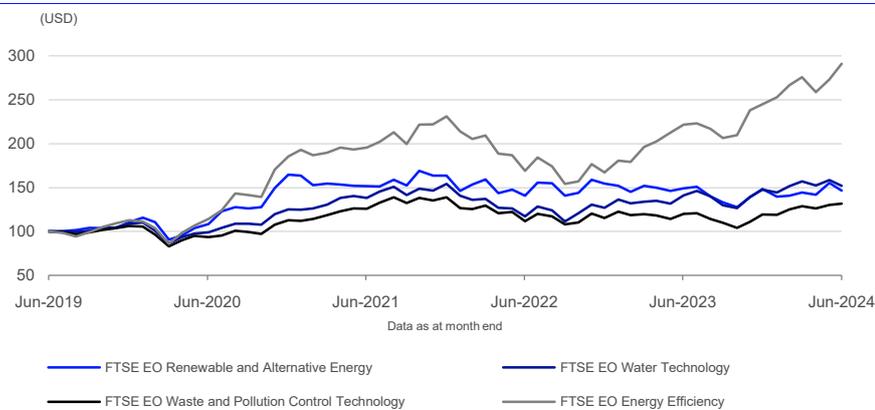
Index % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Environmental Opportunities All-Share	0.1	-1.9	11.7	31.0	-12.6	31.5	39.9	20.5	-24.1	27.7
FTSE EO 100	0.6	-1.4	11.3	30.5	-10.5	31.1	43.5	22.5	-24.6	30.1
FTSE Global All Cap Index	4.5	-1.7	9.0	24.4	-9.6	27.1	16.8	18.5	-17.9	22.2

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	1.3	0.3	0.7	0.6	-14.3	-31.2	-34.5	-34.5
FTSE EO 100	1.5	0.4	0.8	0.7	-13.5	-31.9	-33.9	-33.9
FTSE Global All Cap Index	2.0	0.3	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	1.5	-1.3	-1.3	-1.8	-3.3	46.5	-1.1	7.9	13.7	18.7	21.9
FTSE EO Water Technology	-3.2	3.1	3.1	7.9	10.0	52.2	3.2	8.8	13.3	17.4	18.8
FTSE EO Waste and Pollution Control Technology	2.1	10.2	10.2	9.7	4.5	31.6	1.5	5.6	10.4	16.2	17.4
FTSE EO Energy Efficiency	5.6	18.7	18.7	31.2	48.7	191.0	14.1	23.8	14.0	19.3	24.2
FTSE Environmental Opportunities UK	0.8	3.4	3.4	14.5	-2.7	29.2	-0.9	5.3	17.5	20.8	22.0
FTSE Environmental Opportunities UK AIM	-	-	-	-	-	-	-	-	-	-	-
FTSE Environmental Opportunities USA	3.3	10.2	10.2	18.0	34.4	141.3	10.4	19.3	14.2	20.2	22.4
FTSE Environmental Opportunities Europe	1.8	4.8	4.8	11.8	6.6	69.5	2.2	11.1	17.0	21.9	23.3
FTSE Environmental Opportunities Japan	-13.2	2.5	2.5	9.3	0.3	37.8	0.1	6.6	18.2	19.8	18.7
FTSE Environmental Opportunities Asia-Pacific	2.5	17.3	17.3	22.5	8.0	55.8	2.6	9.3	15.9	19.0	20.3
FTSE Environmental Opportunities Asia-Pacific Ex Japan	13.8	27.6	27.6	31.3	14.0	78.9	4.5	12.3	18.9	21.3	24.0

* 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	0.0	0.0	0.4	0.3	-17.8	-26.5	-34.3	-34.3
FTSE EO Water Technology	0.7	0.2	0.5	0.6	-15.2	-28.4	-36.6	-36.6
FTSE EO Waste and Pollution Control Technology	1.0	0.1	0.3	0.5	-15.1	-26.9	-31.3	-31.3
FTSE EO Energy Efficiency	2.3	0.7	1.0	0.7	-12.0	-35.9	-37.7	-37.7
FTSE Environmental Opportunities UK	0.8	-0.1	0.2	0.2	-15.8	-41.9	-42.4	-42.4
FTSE Environmental Opportunities UK AIM	-	-	-	-	-	-	-	-
FTSE Environmental Opportunities USA	1.4	0.5	0.9	0.8	-12.6	-30.2	-38.7	-38.7
FTSE Environmental Opportunities Europe	0.7	0.1	0.5	0.4	-18.3	-41.9	-41.9	-41.9
FTSE Environmental Opportunities Japan	0.5	0.0	0.4	0.4	-15.7	-36.5	-36.5	-36.5
FTSE Environmental Opportunities Asia-Pacific	1.4	0.1	0.5	0.4	-13.0	-37.5	-39.0	-39.0
FTSE Environmental Opportunities Asia-Pacific Ex Japan	1.6	0.2	0.5	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 All Cap Index
FTSE Environmental Opportunities All-Share	1.000	0.934
FTSE Global All Cap Index		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	870,976	9.95
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	714,726	8.17
Tesla	USA	Automobiles and Parts	549,192	6.28
Toyota Motor	Japan	Automobiles and Parts	242,493	2.77
SAP	Germany	Software and Computer Services	222,702	2.54
Linde plc	USA	Chemicals	210,532	2.41
Cisco Systems	USA	Telecommunications Equipment	192,362	2.20
Texas Instruments	USA	Technology Hardware and Equipment	176,808	2.02
GE Aerospace	USA	Aerospace and Defense	172,799	1.97
International Bus Machns.	USA	Software and Computer Services	158,433	1.81
Totals			3,511,021	40.12

Country/Market Breakdown - FTSE Environmental Opportunities All Share

Country/Market	FTSE Environmental Opportunities All-Share		FTSE Global All Cap Index		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	9	0.48	290	1.85	-1.36
Austria	5	0.13	26	0.07	0.06
Belgium	4	0.09	37	0.23	-0.14
Brazil	18	0.60	166	0.48	0.11
Canada	22	3.13	167	2.61	0.52
Chile	5	0.07	31	0.05	0.01
China	215	2.01	2368	2.66	-0.65
Colombia	-	-	3	0.01	-0.01
Czech Rep.	-	-	4	0.01	-0.01
Denmark	6	0.68	41	0.83	-0.15
Egypt	-	-	9	0.01	-0.01
Finland	7	0.37	33	0.24	0.13
France	21	3.31	132	2.29	1.02
Germany	25	6.41	154	1.84	4.57
Greece	4	0.06	33	0.05	0.01
Hong Kong	10	0.38	123	0.45	-0.07
Hungary	-	-	4	0.02	-0.02
Iceland	-	-	15	0.01	-0.01
India	27	1.29	512	2.38	-1.09
Indonesia	1	0.01	76	0.18	-0.17
Ireland	1	0.15	6	0.06	0.09
Israel	3	0.04	70	0.16	-0.11
Italy	9	0.36	87	0.66	-0.30
Japan	161	8.68	1426	5.80	2.88
Korea	36	2.14	479	1.30	0.84
Kuwait	-	-	21	0.08	-0.08
Malaysia	7	0.15	81	0.19	-0.04
Mexico	2	0.02	48	0.23	-0.22
Netherlands	8	0.32	54	1.10	-0.78
New Zealand	4	0.14	27	0.07	0.07
Norway	11	0.19	58	0.20	-0.02
Pakistan	-	-	14	0.01	-0.01
Philippines	2	0.01	31	0.06	-0.05
Poland	1	0.03	30	0.11	-0.08
Portugal	5	0.20	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	90	0.42	-0.40
Singapore	4	0.13	67	0.30	-0.17
South Africa	3	0.04	77	0.32	-0.27
Spain	9	0.22	54	0.60	-0.38
Sweden	19	1.83	141	0.83	0.99
Switzerland	16	1.30	115	2.06	-0.76
Taiwan	46	9.10	499	2.15	6.95
Thailand	21	0.26	125	0.19	0.07
Turkiye	3	0.02	150	0.13	-0.11
UAE	-	-	37	0.15	-0.15
UK	27	1.62	272	3.56	-1.93
USA	159	53.98	1732	62.85	-8.87
Totals	939	100.00	10059	100.00	

ICB Industry Breakdown - FTSE Environmental Opportunities All Share

ICB Code	ICB Industry	FTSE Environmental Opportunities All-Share		FTSE Global All Cap Index		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	84	32.32	1190	27.43	4.89
15	Telecommunications	6	3.41	254	2.62	0.79
20	Health Care	3	0.63	889	10.41	-9.77
30	Financials	1	0.01	1134	14.12	-14.11
35	Real Estate	83	4.92	667	2.67	2.26
40	Consumer Discretionary	82	13.13	1538	13.47	-0.33
45	Consumer Staples	21	0.37	636	5.00	-4.63
50	Industrials	338	29.92	2005	13.40	16.51
55	Basic Materials	93	5.80	950	3.53	2.26
60	Energy	51	1.89	396	4.55	-2.66
65	Utilities	177	7.59	400	2.81	4.78
Totals		939	100.00	10059	100.00	

Index Characteristics

Attributes	FTSE Environmental Opportunities All-Share	FTSE EO 100	FTSE Global All Cap Index
Number of constituents	939	107	10059
Net MCap (USDm)	8,752,015	6,520,372	82,373,889
Dividend Yield %	1.74	1.58	1.90
Constituent Sizes (Net MCap USDm)			
Average	9,321	60,938	8,189
Largest	870,976	666,143	3,319,306
Smallest	5	226	5
Median	1,290	25,069	861
Weight of Largest Constituent (%)	9.95	10.22	4.03
Top 10 Holdings (% Index MCap)	40.12	49.63	19.90

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	196	77	88	266
Net MCap (USDm)	599,562	303,919	282,350	6,357,599
Dividend Yield %	1.71	2.17	2.27	1.23
Constituent Sizes (Net MCap USDm)				
Average	3,059	3,947	3,209	23,901
Largest	124,990	30,363	29,061	3,319,306
Smallest	38	14	31	5
Median	724	1,336	956	1,838
Weight of Largest Constituent (%)	20.85	9.99	10.29	52.21
Top 10 Holdings (% Index MCap)	57.03	57.99	57.92	79.43

Index Characteristics

Attributes	FTSE Environmental Opportunities USA	FTSE Environmental Opportunities Europe	FTSE Environmental Opportunities Japan	FTSE Environmental Opportunities Asia-Pacific
Number of constituents	159	181	161	543
Net MCap (USDm)	7,172,633	1,512,272	759,982	2,170,454
Dividend Yield %	1.15	2.48	2.08	1.90
Constituent Sizes (Net MCap USDm)				
Average	45,111	8,355	4,720	3,997
Largest	3,319,306	222,702	242,493	714,726
Smallest	258	86	61	5
Median	6,303	2,090	936	577
Weight of Largest Constituent (%)	46.28	14.73	31.91	32.93
Top 10 Holdings (% Index MCap)	71.87	55.05	67.27	60.08

© 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