

# FTSE Environmental Opportunities Index Series

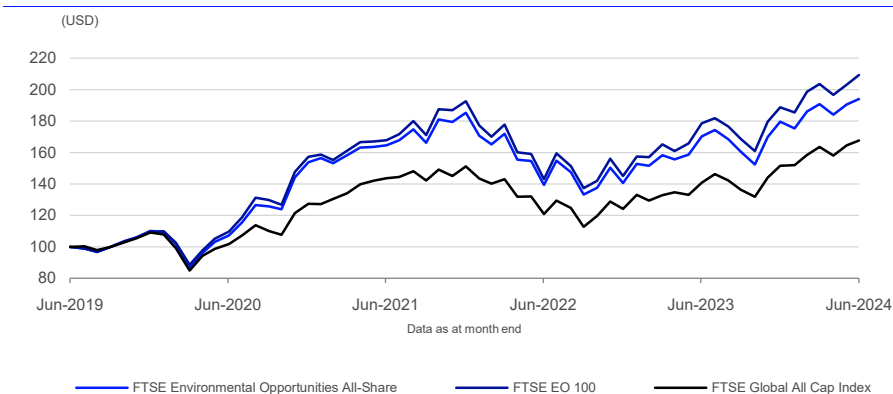
Data as at: 28 June 2024

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

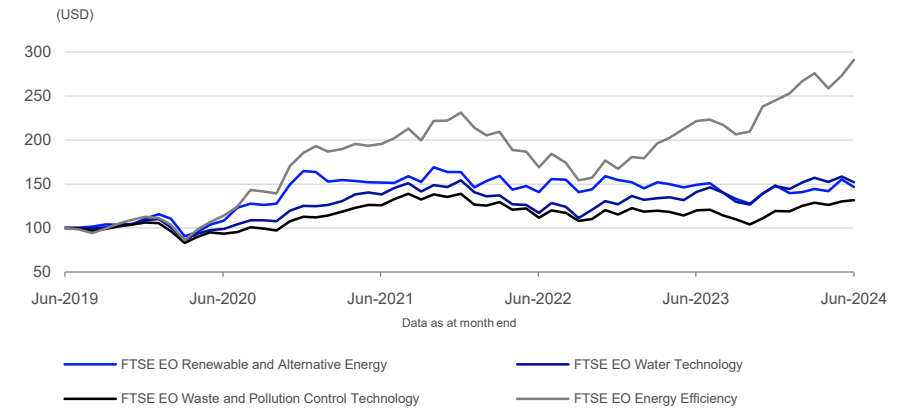
Index % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Environmental Opportunities All-Share	0.1	-1.9	11.7	31.0	-12.6	31.5	39.9	20.5	-24.1	27.7
FTSE EO 100	0.6	-1.4	11.3	30.5	-10.5	31.1	43.5	22.5	-24.6	30.1
FTSE Global All Cap Index	4.5	-1.7	9.0	24.4	-9.6	27.1	16.8	18.5	-17.9	22.2

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

	FTSE Environmental Opportunities All-Share		FTSE Global All Cap Index		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
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
<b>Totals</b>	<b>939</b>	<b>100.00</b>	<b>10059</b>	<b>100.00</b>	

ICB Industry Breakdown - FTSE Environmental Opportunities All Share

		FTSE Environmental Opportunities All-Share		FTSE Global All Cap Index		
ICB Code	ICB Industry	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
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

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