

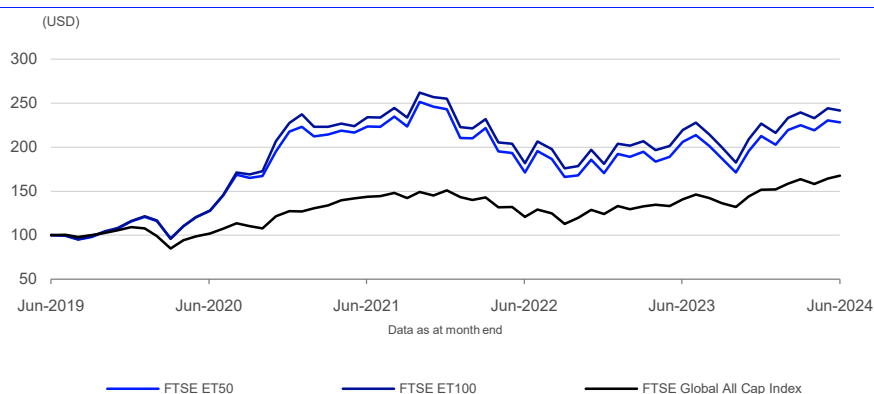
FTSE Environmental Technology Index Series

Data as at: 28 June 2024

The FTSE Environmental Technology Index Series measures the performance of companies globally whose core business is in the development and deployment of environmental technologies 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 Technology Index Series requires companies to have at least 50% of their revenues derived from environmental products and services with clear and significant impact.

The FTSE Environmental Markets Index Series has been developed in collaboration with Impax Asset Management and under the direction of the independent FTSE Green Industries Advisory Committee. The FTSE Environmental Technologies Index Series includes the FTSE ET50 Index and the FTSE ET100 Index, which, respectively, comprise the 50 and 100 largest pure play companies globally, by full market capitalisation. The indices are designed to measure the performance of companies that have a core business in the development and operation of environmental technologies.

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 ET50	1.5	7.3	7.3	10.7	2.0	128.2	0.7	17.9	15.5	23.0	26.9
FTSE ET100	0.9	6.5	6.5	10.2	3.3	141.8	1.1	19.3	15.3	22.3	27.2
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

Year-on-Year Performance - Total Return

Index % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE ET50	-1.2	0.4	-0.8	32.0	-16.0	33.3	88.0	11.7	-29.8	24.6
FTSE ET100	-2.0	-0.8	1.9	31.9	-15.2	34.4	96.4	12.1	-29.1	25.3
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

FEATURES

Coverage

The FTSE Environmental Technology 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 selected and weighted to ensure that the index is investable.

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.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE ET50	0.8	0.0	0.7	0.5	-21.1	-39.1	-39.1	-39.1
FTSE ET100	0.8	0.1	0.7	0.5	-21.0	-37.9	-38.6	-38.6
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

1-Year Correlation - Total Return

	FTSE ET50	FTSE Global All Cap Index
FTSE ET50	1.000	0.913
FTSE Global All Cap Index		1.000

Top 5 Constituents - ET50 Index

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	117,381	10.50
Tesla	USA	Automobiles and Parts	112,480	10.06
Eaton Corp PLC	USA	General Industrials	88,400	7.91
Schneider Electric	France	Electronic and Electrical Equipment	80,027	7.16
Tokyo Electron	Japan	Technology Hardware and Equipment	65,903	5.89
Totals			464,191	41.51

Country/Market Breakdown

Country/Market	FTSE ET50			FTSE ET100		
	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Australia	1	13,685	1.22	1	13,685	0.92
Belgium	-	-	-	1	3,073	0.21
Brazil	-	-	-	1	4,284	0.29
Canada	2	53,798	4.81	2	53,798	3.62
China	9	32,099	2.87	31	56,082	3.78
Denmark	3	54,449	4.87	4	57,893	3.90
France	2	105,096	9.40	3	133,773	9.01
Germany	1	42,385	3.79	1	47,698	3.21
India	3	30,403	2.72	5	41,882	2.82
Ireland	1	12,968	1.16	1	12,968	0.87
Italy	1	6,865	0.61	2	9,060	0.61
Japan	5	155,650	13.92	7	187,227	12.61
Korea	1	5,321	0.48	1	5,321	0.36
Portugal	1	4,246	0.38	1	4,246	0.29
Spain	-	-	-	1	787	0.05
Sweden	1	6,162	0.55	1	6,162	0.41
Switzerland	-	-	-	1	4,627	0.31
Taiwan	1	117,381	10.50	2	162,196	10.92
UK	-	-	-	5	30,340	2.04
USA	18	477,640	42.72	32	649,974	43.77
Totals	50	1,118,151	100.00	103	1,485,076	100.00

INFORMATION

Index Universe

All pure play environmental technology companies globally, as defined as eligible in the index Ground Rules

Base Date

ET50 - 14 December 2007
ET100 - 21 December 2012

Base Value

ET50 - 276.98
ET100 - 1000.00

Investability Screen

Free-float adjusted and liquidity screened

Index Calculation

Real-time and end-of-day indices available

End-of-Day Distribution

Via FTP and email

Currency

USD, EUR, GBP, JPY

Review Dates

Semi-annually in June and December

ICB Industry Breakdown

		FTSE ET50			FTSE ET100		
ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	5	254,681	22.78	8	331,533	22.32
20	Health Care	1	21,112	1.89	1	21,112	1.42
35	Real Estate	2	51,048	4.57	3	82,261	5.54
40	Consumer Discretionary	6	168,199	15.04	18	254,841	17.16
45	Consumer Staples	-	-	-	1	5,814	0.39
50	Industrials	20	436,520	39.04	45	570,416	38.41
55	Basic Materials	2	24,530	2.19	8	43,959	2.96
60	Energy	7	70,357	6.29	11	80,668	5.43
65	Utilities	7	91,704	8.20	8	94,472	6.36
Totals		50	1,118,151	100.00	103	1,485,076	100.00

Index Characteristics

Attributes	FTSE ET50	FTSE ET100
Number of constituents	50	103
Net MCap (USDm)	1,118,151	1,485,076
Dividend Yield %	1	1.13
Constituent Sizes (Net MCap USDm)		
Average	22,363	14,418
Largest	117,381	155,383
Smallest	783	197
Median	12,800	5,814
Weight of Largest Constituent (%)	10.50	10.46
Top 10 Holdings (% Index MCap)	59.07	56.79

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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