

FTSE Environmental Opportunities Index Series

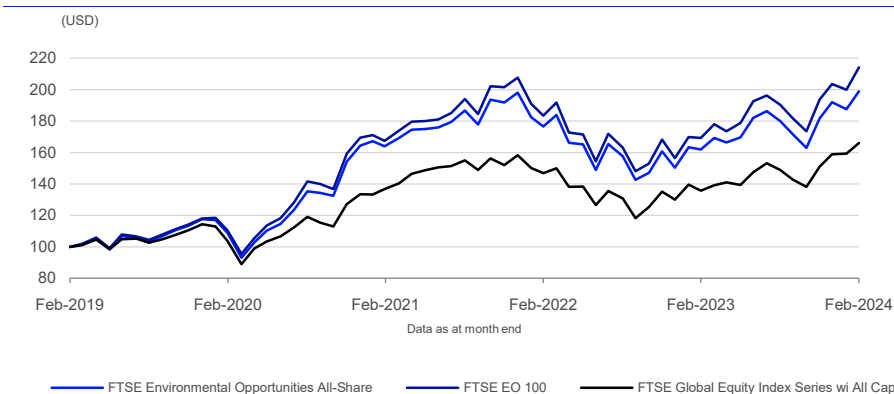
Data as at: 29 February 2024

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 | 9.5 | 10.4 | 3.6 | 22.8 | 21.4 | 98.9 | 6.7 | 14.7 | 12.4 | 18.0 | 21.2 |
| FTSE EO 100 | 10.6 | 12.5 | 5.2 | 26.5 | 27.9 | 114.3 | 8.6 | 16.5 | 12.7 | 18.4 | 21.5 |
| FTSE Global Equity Index Series wi All Cap | 9.9 | 11.5 | 4.5 | 22.4 | 21.4 | 66.0 | 6.7 | 10.7 | 10.3 | 15.6 | 18.0 |

* 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

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

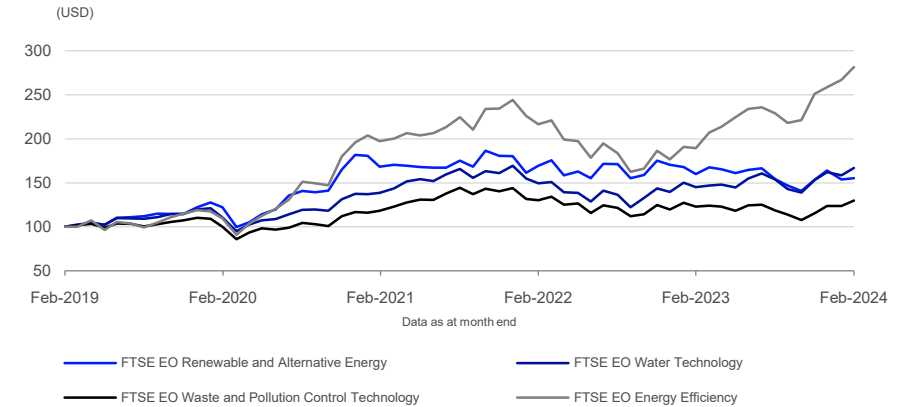
| Index % (USD) | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 |
|--|------|------|------|------|-------|------|------|------|-------|------|
| FTSE Environmental Opportunities All-Share | 0.1 | -1.9 | 11.7 | 31.0 | -12.6 | 31.5 | 39.9 | 20.5 | -24.1 | 27.7 |
| FTSE EO 100 | 0.6 | -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 | 1.8 | 0.4 | 0.7 | 0.6 | -14.3 | -31.2 | -34.5 | -34.5 |
| FTSE EO 100 | 2.0 | 0.5 | 0.8 | 0.7 | -13.5 | -31.9 | -33.9 | -33.9 |
| FTSE Global Equity Index Series wi All Cap | 2.1 | 0.4 | 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 | 1.3 | 0.7 | -5.2 | -2.9 | -7.8 | 55.4 | -2.7 | 9.2 | 13.9 | 19.0 | 21.6 |
| FTSE EO Water Technology | 8.9 | 8.4 | 2.7 | 15.0 | 20.2 | 66.8 | 6.3 | 10.8 | 13.1 | 17.0 | 18.9 |
| FTSE EO Waste and Pollution Control Technology | 12.6 | 9.3 | 4.7 | 5.4 | 9.5 | 29.7 | 3.1 | 5.3 | 11.2 | 16.0 | 17.6 |
| FTSE EO Energy Efficiency | 12.1 | 22.9 | 8.8 | 48.7 | 42.7 | 181.6 | 12.6 | 23.0 | 14.7 | 19.6 | 24.8 |
| FTSE Environmental Opportunities UK | 4.3 | 8.7 | -2.5 | 9.1 | -0.1 | 28.3 | 0.0 | 5.1 | 17.7 | 20.5 | 22.3 |
| FTSE Environmental Opportunities UK AIM | - | - | - | - | - | - | - | - | - | - | - |
| FTSE Environmental Opportunities USA | 8.6 | 13.5 | 5.0 | 33.9 | 39.8 | 145.4 | 11.8 | 19.7 | 15.4 | 20.6 | 22.8 |
| FTSE Environmental Opportunities Europe | 8.2 | 12.0 | 0.6 | 15.4 | 10.9 | 79.6 | 3.5 | 12.4 | 18.3 | 21.6 | 23.7 |
| FTSE Environmental Opportunities Japan | 16.8 | 18.7 | 13.5 | 38.3 | 10.8 | 59.1 | 3.5 | 9.7 | 17.2 | 19.3 | 18.8 |
| FTSE Environmental Opportunities Asia-Pacific | 13.6 | 14.5 | 8.3 | 25.9 | 0.9 | 49.1 | 0.3 | 8.3 | 14.3 | 19.0 | 20.5 |
| FTSE Environmental Opportunities Asia-Pacific Ex Japan | 11.3 | 11.5 | 4.7 | 18.1 | -4.0 | 50.5 | -1.4 | 8.5 | 16.5 | 21.1 | 23.6 |

* 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 | -0.2 | -0.1 | 0.4 | 0.4 | -18.9 | -26.5 | -34.3 | -34.3 |
| FTSE EO Water Technology | 1.1 | 0.4 | 0.6 | 0.6 | -15.2 | -28.4 | -36.6 | -36.6 |
| FTSE EO Waste and Pollution Control Technology | 0.5 | 0.2 | 0.3 | 0.5 | -15.1 | -26.9 | -31.3 | -31.3 |
| FTSE EO Energy Efficiency | 3.2 | 0.6 | 0.9 | 0.7 | -12.0 | -35.9 | -37.7 | -37.7 |
| FTSE Environmental Opportunities UK | 0.5 | -0.1 | 0.2 | 0.1 | -16.4 | -41.9 | -42.4 | -42.4 |
| FTSE Environmental Opportunities UK AIM | - | - | - | - | - | - | - | - |
| FTSE Environmental Opportunities USA | 2.1 | 0.6 | 0.9 | 0.8 | -12.6 | -30.2 | -38.7 | -38.7 |
| FTSE Environmental Opportunities Europe | 0.8 | 0.2 | 0.5 | 0.4 | -18.3 | -41.9 | -41.9 | -41.9 |
| FTSE Environmental Opportunities Japan | 2.1 | 0.1 | 0.5 | 0.5 | -11.3 | -36.5 | -36.5 | -36.5 |
| FTSE Environmental Opportunities Asia-Pacific | 1.7 | 0.0 | 0.4 | 0.4 | -13.0 | -37.5 | -39.0 | -39.0 |
| FTSE Environmental Opportunities Asia-Pacific Ex Japan | 1.1 | -0.1 | 0.4 | 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 Equity Index Series wi All Cap |
|--|--|--|
| FTSE Environmental Opportunities All-Share | 1.000 | 0.939 |
| FTSE Global Equity Index Series wi All Cap | | 1.000 |

Top 10 Constituents - FTSE Environmental Opportunities All Share

| Constituent | Country | ICB Sector | Net MCap (USDm) | Wgt % |
|------------------------------------|---------|-----------------------------------|-----------------|-------|
| Microsoft Corp | USA | Software and Computer Services | 883,053 | 10.18 |
| Tesla | USA | Automobiles and Parts | 556,325 | 6.41 |
| Taiwan Semiconductor Manufacturing | Taiwan | Technology Hardware and Equipment | 523,904 | 6.04 |
| Toyota Motor | Japan | Automobiles and Parts | 288,781 | 3.33 |
| Linde plc | USA | Chemicals | 217,267 | 2.51 |
| SAP | Germany | Software and Computer Services | 205,100 | 2.36 |
| Cisco Systems | USA | Telecommunications Equipment | 195,897 | 2.26 |
| General Electric | USA | General Industrials | 169,875 | 1.96 |
| International Bus Machns. | USA | Software and Computer Services | 167,912 | 1.94 |
| Danaher Corp | USA | Medical Equipment and Services | 166,399 | 1.92 |
| Totals | | | 3,374,513 | 38.91 |

Country Breakdown - FTSE Environmental Opportunities All Share

| Country | FTSE Environmental Opportunities All-Share | | FTSE Global Equity Index Series wi All Cap | | Diff % |
|---------------|--|---------------|--|---------------|--------|
| | No. of Cons | Wgt % | No. of Cons | Wgt % | |
| Australia | 9 | 0.53 | 298 | 1.87 | -1.33 |
| Austria | 5 | 0.12 | 27 | 0.07 | 0.05 |
| Belgium | 5 | 0.17 | 39 | 0.23 | -0.07 |
| Brazil | 19 | 0.72 | 165 | 0.60 | 0.12 |
| Canada | 20 | 3.17 | 171 | 2.67 | 0.50 |
| Chile | 5 | 0.07 | 31 | 0.06 | 0.01 |
| China | 199 | 1.60 | 2361 | 2.55 | -0.95 |
| Colombia | - | - | 5 | 0.01 | -0.01 |
| Czech Rep. | - | - | 5 | 0.01 | -0.01 |
| Denmark | 6 | 0.77 | 40 | 0.79 | -0.02 |
| Egypt | - | - | 9 | 0.02 | -0.02 |
| Finland | 7 | 0.36 | 34 | 0.26 | 0.10 |
| France | 21 | 3.25 | 136 | 2.59 | 0.66 |
| Germany | 27 | 6.00 | 156 | 1.95 | 4.05 |
| Greece | 4 | 0.06 | 29 | 0.06 | 0.01 |
| Hong Kong | 9 | 0.43 | 125 | 0.50 | -0.07 |
| Hungary | - | - | 4 | 0.02 | -0.02 |
| Iceland | - | - | 14 | 0.01 | -0.01 |
| India | 26 | 0.94 | 462 | 2.10 | -1.16 |
| Indonesia | 1 | 0.01 | 79 | 0.21 | -0.20 |
| Ireland | 1 | 0.16 | 6 | 0.06 | 0.10 |
| Israel | 3 | 0.05 | 72 | 0.18 | -0.13 |
| Italy | 10 | 0.38 | 89 | 0.69 | -0.31 |
| Japan | 158 | 9.64 | 1426 | 6.29 | 3.36 |
| Korea | 35 | 1.86 | 492 | 1.31 | 0.55 |
| Kuwait | - | - | 21 | 0.09 | -0.09 |
| Malaysia | 5 | 0.09 | 79 | 0.18 | -0.09 |
| Mexico | 2 | 0.02 | 49 | 0.29 | -0.26 |
| Netherlands | 8 | 0.47 | 55 | 1.10 | -0.63 |
| New Zealand | 3 | 0.13 | 30 | 0.08 | 0.05 |
| Norway | 10 | 0.18 | 57 | 0.19 | -0.01 |
| Pakistan | - | - | 14 | 0.01 | -0.01 |
| Philippines | 3 | 0.02 | 35 | 0.07 | -0.05 |
| Poland | - | - | 28 | 0.10 | -0.10 |
| Portugal | 4 | 0.20 | 14 | 0.05 | 0.15 |
| Qatar | 1 | 0.02 | 21 | 0.09 | -0.07 |
| Romania | - | - | 7 | 0.01 | -0.01 |
| Saudi Arabia | 2 | 0.02 | 90 | 0.44 | -0.42 |
| Singapore | 4 | 0.15 | 67 | 0.29 | -0.14 |
| South Africa | 3 | 0.04 | 77 | 0.29 | -0.25 |
| Spain | 10 | 0.23 | 56 | 0.59 | -0.37 |
| Sweden | 19 | 1.80 | 141 | 0.85 | 0.94 |
| Switzerland | 16 | 1.10 | 116 | 2.10 | -1.01 |
| Taiwan | 46 | 6.89 | 496 | 1.87 | 5.02 |
| Thailand | 19 | 0.28 | 130 | 0.22 | 0.07 |
| Turkiye | 3 | 0.02 | 137 | 0.12 | -0.09 |
| UAE | - | - | 36 | 0.16 | -0.16 |
| UK | 28 | 1.77 | 278 | 3.52 | -1.75 |
| USA | 163 | 56.30 | 1756 | 62.18 | -5.88 |
| Totals | 919 | 100.00 | 10065 | 100.00 | |

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 | 85 | 29.72 | 1180 | 25.14 | 4.58 |
| 15 | Telecommunications | 6 | 3.23 | 264 | 2.69 | 0.54 |
| 20 | Health Care | 4 | 2.58 | 894 | 10.73 | -8.15 |
| 30 | Financials | 1 | 0.01 | 1122 | 14.17 | -14.16 |
| 35 | Real Estate | 80 | 5.20 | 683 | 2.81 | 2.39 |
| 40 | Consumer Discretionary | 71 | 12.97 | 1549 | 14.25 | -1.28 |
| 45 | Consumer Staples | 22 | 0.37 | 649 | 5.28 | -4.91 |
| 50 | Industrials | 325 | 30.01 | 1983 | 14.02 | 15.99 |
| 55 | Basic Materials | 94 | 6.36 | 949 | 3.64 | 2.72 |
| 60 | Energy | 52 | 1.69 | 398 | 4.56 | -2.88 |
| 65 | Utilities | 179 | 7.86 | 394 | 2.72 | 5.14 |
| Totals | | 919 | 100.00 | 10065 | 100.00 | |

Index Characteristics

| Attributes | FTSE Environmental Opportunities All-Share | FTSE EO 100 | FTSE Global Equity Index Series wi All Cap |
|-----------------------------------|--|-------------|--|
| Number of constituents | 919 | 106 | 10065 |
| Net MCap (USDm) | 8,672,981 | 6,419,429 | 78,483,087 |
| Dividend Yield % | 1.71 | 1.56 | 1.96 |
| Constituent Sizes (Net MCap USDm) | | | |
| Average | 9,437 | 60,561 | 7,798 |
| Largest | 883,053 | 646,121 | 3,074,632 |
| Smallest | 12 | 224 | 12 |
| Median | 1,325 | 25,138 | 847 |
| Weight of Largest Constituent (%) | 10.18 | 10.07 | 3.92 |
| Top 10 Holdings (% Index MCap) | 38.91 | 47.75 | 17.28 |

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 | 198 | 78 | 91 | 258 |
| Net MCap (USDm) | 451,248 | 290,162 | 312,807 | 5,850,099 |
| Dividend Yield % | 2.01 | 2.18 | 2.18 | 1.31 |
| Constituent Sizes (Net MCap USDm) | | | | |
| Average | 2,279 | 3,720 | 3,437 | 22,675 |
| Largest | 42,735 | 31,561 | 33,008 | 3,074,632 |
| Smallest | 12 | 19 | 16 | 21 |
| Median | 694 | 1,113 | 1,017 | 1,894 |
| Weight of Largest Constituent (%) | 9.47 | 10.88 | 10.55 | 52.56 |
| Top 10 Holdings (% Index MCap) | 46.69 | 58.29 | 57.21 | 78.47 |

Index Characteristics

| Attributes | FTSE Environmental Opportunities USA | FTSE Environmental Opportunities Europe | FTSE Environmental Opportunities Japan | FTSE Environmental Opportunities Asia-Pacific |
|-----------------------------------|---|--|---|--|
| Number of constituents | 163 | 184 | 158 | 517 |
| Net MCap (USDm) | 7,074,248 | 1,475,554 | 836,329 | 1,957,989 |
| Dividend Yield % | 1.15 | 2.51 | 1.85 | 1.95 |
| Constituent Sizes (Net MCap USDm) | | | | |
| Average | 43,400 | 8,019 | 5,293 | 3,787 |
| Largest | 3,074,632 | 205,100 | 288,781 | 523,904 |
| Smallest | 12 | 113 | 74 | 16 |
| Median | 6,261 | 2,091 | 941 | 569 |
| Weight of Largest Constituent (%) | 43.46 | 13.90 | 34.53 | 26.76 |
| Top 10 Holdings (% Index MCap) | 70.36 | 52.14 | 69.93 | 58.74 |

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