

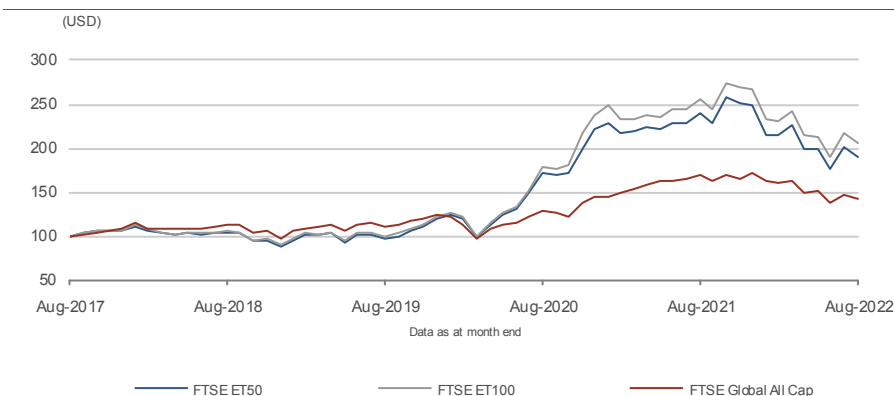
FTSE Environmental Technology Index Series

Data as at: 31 August 2022

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	-3.5	-11.1	-23.2	-20.5	96.8	91.0	25.3	13.8	24.6	30.2	24.6
FTSE ET100	-3.0	-10.6	-22.5	-19.2	107.1	106.9	27.5	15.7	23.8	31.1	24.9
FTSE Global All Cap	-5.5	-11.0	-17.4	-15.7	27.5	42.1	8.4	7.3	16.8	21.0	16.9

* 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 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.

Year-on-Year Performance - Total Return

Index % (USD)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
FTSE ET50	5.8	44.6	-1.2	0.4	-0.8	32.0	-16.0	33.3	88.0	11.7
FTSE ET100	8.2	44.1	-2.0	-0.8	1.9	31.9	-15.2	34.4	96.4	12.1
FTSE Global All Cap	17.2	23.9	4.5	-1.7	9.0	24.4	-9.6	27.1	16.8	18.5

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	0.8	0.6	0.7	-34.5	-37.1	-37.1	-37.1
FTSE ET100	-0.8	0.9	0.6	0.7	-33.5	-38.6	-38.6	-38.6
FTSE Global All Cap	-0.9	0.4	0.4	0.7	-22.2	-34.3	-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
FTSE ET50	1.000	0.882
FTSE Global All Cap		1.000

Top 5 Constituents - ET50 Index

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Tesla	USA	Automobiles and Parts	91,812	11.43
Schneider Electric	France	Electronic and Electrical Equipment	63,399	7.89
Equinix Inc	USA	Real Estate Investment Trusts	59,649	7.42
Tokyo Electron	Japan	Technology Hardware and Equipment	47,051	5.86
Daikin Industries	Japan	Construction and Materials	46,779	5.82
Totals			308,691	38.42

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

Country Breakdown

Country	FTSE ET50			FTSE ET100		
	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Australia	-	-	-	1	2,616	0.27
Austria	-	-	-	1	985	0.10
Belgium	1	6,545	0.81	1	6,545	0.68
Canada	2	43,701	5.44	4	47,455	4.92
China	7	39,780	4.95	14	55,913	5.80
Denmark	3	45,101	5.61	3	45,101	4.68
France	2	82,816	10.31	3	83,848	8.70
Germany	2	42,651	5.31	5	49,607	5.15
India	1	12,028	1.50	3	15,765	1.64
Ireland	1	8,594	1.07	1	8,594	0.89
Italy	-	-	-	1	1,858	0.19
Japan	5	116,429	14.49	10	135,893	14.10
Korea	1	3,858	0.48	2	6,532	0.68
Netherlands	-	-	-	1	3,561	0.37
Norway	1	5,355	0.67	2	8,338	0.86
Portugal	1	5,842	0.73	1	5,842	0.61
Qatar	-	-	-	1	2,363	0.25
Spain	1	4,041	0.50	2	4,426	0.46
Sweden	2	15,431	1.92	2	15,431	1.60
Switzerland	-	-	-	1	3,517	0.36
Taiwan	-	-	-	2	6,050	0.63
Thailand	1	3,877	0.48	1	3,877	0.40
Turkey	-	-	-	1	601	0.06
UK	1	5,452	0.68	1	5,452	0.57
USA	20	362,055	45.06	38	443,817	46.04
Totals	52	803,557	100.00	102	963,990	100.00

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE ET50			FTSE ET100		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	6	104,477	13.00	9	115,194	11.95
35	Real Estate	1	59,649	7.42	2	61,210	6.35
40	Consumer Discretionary	5	148,132	18.43	16	193,444	20.07
45	Consumer Staples	1	12,143	1.51	2	15,127	1.57
50	Industrials	19	239,787	29.84	33	281,103	29.16
55	Basic Materials	4	40,472	5.04	9	57,024	5.92
60	Energy	9	108,174	13.46	12	115,325	11.96
65	Utilities	7	90,723	11.29	19	125,563	13.03
Totals		52	803,557	100.00	102	963,990	100.00

Index Characteristics

Attributes	FTSE ET50	FTSE ET100
Number of constituents	52	102
Net MCap (USDm)	803,557	963,990
Dividend Yield %	1.28	1.33
Constituent Sizes (Net MCap USDm)		
Average	15,453	9,451
Largest	91,812	110,404
Smallest	291	291
Median	8,450	4,117
Weight of Largest Constituent (%)	11.43	11.45
Top 10 Holdings (% Index MCap)	57.91	50.20

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