

# FTSE Environmental Opportunities Index Series

Data as at: 31 August 2022

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	-4.6	-10.7	-20.4	-15.6	52.5	69.9	15.1	11.2	19.5	23.5	19.8
FTSE EO 100	-4.8	-11.1	-21.4	-15.9	56.3	78.0	16.0	12.2	20.1	23.5	19.9
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 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**

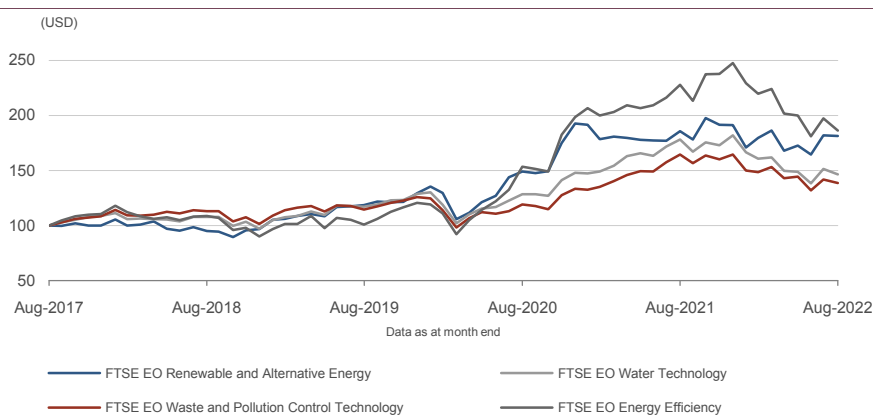
Index % (USD)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
FTSE Environmental Opportunities All-Share	16.6	31.9	0.1	-1.9	11.7	31.0	-12.6	31.5	39.9	20.5
FTSE EO 100	17.5	31.3	0.6	-1.4	11.3	30.5	-10.5	31.1	43.5	22.5
FTSE Global All Cap	17.2	23.9	4.5	-1.7	9.0	24.4	-9.6	27.1	16.8	18.5

**Return/Risk Ratio and Drawdown - Total Return**

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Environmental Opportunities All-Share	-0.8	0.6	0.6	0.8	-26.5	-34.5	-34.5	-34.5
FTSE EO 100	-0.8	0.7	0.6	0.8	-27.4	-33.9	-33.9	-33.9
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

**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	5.1	1.0	-5.2	-2.4	52.8	81.4	15.2	12.6	20.2	26.1	20.3
FTSE EO Water Technology	-1.6	-8.7	-19.5	-17.8	25.1	46.6	7.7	8.0	16.8	20.7	16.9
FTSE EO Waste and Pollution Control Technology	-4.0	-6.6	-15.7	-15.8	21.2	38.7	6.6	6.8	15.7	18.9	16.4
FTSE EO Energy Efficiency	-6.9	-15.2	-24.8	-18.3	84.7	86.2	22.7	13.2	21.4	28.3	23.8
FTSE Environmental Opportunities UK	-10.9	-18.7	-26.7	-27.4	9.6	15.0	3.1	2.8	20.9	24.3	20.3
FTSE Environmental Opportunities UK AIM	-	-	-	-	-	-	-	-	-	-	29.7
FTSE Environmental Opportunities USA	-1.3	-7.8	-18.8	-9.9	80.1	118.1	21.7	16.9	25.5	28.0	22.4
FTSE Environmental Opportunities Europe	-16.0	-22.0	-31.7	-33.2	19.1	25.6	6.0	4.7	26.0	25.0	21.2
FTSE Environmental Opportunities Japan	-6.4	-14.8	-23.2	-22.3	15.7	17.0	5.0	3.2	21.7	20.4	17.7
FTSE Environmental Opportunities Asia-Pacific	-7.8	-15.3	-21.1	-20.6	20.9	23.2	6.5	4.3	18.6	19.9	16.9
FTSE Environmental Opportunities Asia-Pacific Ex Japan	-8.4	-15.4	-20.0	-19.7	33.4	38.8	10.1	6.8	20.4	23.1	18.6

\* 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)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
FTSE EO Renewable and Alternative Energy	-0.5	26.0	4.4	-4.6	-0.5	26.1	-3.2	33.6	48.9	-0.7
FTSE EO Water Technology	19.3	31.5	7.4	3.4	8.1	27.2	-10.8	32.7	14.9	23.1
FTSE EO Waste and Pollution Control Technology	19.6	30.5	0.9	4.2	6.8	24.9	-6.4	24.0	5.9	23.3
FTSE EO Energy Efficiency	18.1	37.5	-3.7	-2.9	15.2	34.0	-18.4	33.8	64.4	24.6
FTSE Environmental Opportunities UK	35.8	36.7	-6.6	-2.4	-6.7	28.5	-15.5	40.4	0.8	20.1
FTSE Environmental Opportunities UK AIM	13.9	21.8	-8.6	-20.7	-14.7	17.7	-26.9	23.7	129.0	-0.5
FTSE Environmental Opportunities USA	19.5	41.3	6.4	-4.8	17.3	28.8	-9.6	33.6	50.5	32.0
FTSE Environmental Opportunities Europe	17.5	27.1	-8.7	-0.7	9.9	33.1	-14.5	35.9	30.6	12.8
FTSE Environmental Opportunities Japan	6.6	32.9	2.4	11.1	4.8	33.6	-18.0	25.9	27.4	2.6
FTSE Environmental Opportunities Asia-Pacific	10.1	26.8	0.9	3.8	3.7	32.2	-15.7	23.0	33.0	1.9
FTSE Environmental Opportunities Asia-Pacific Ex Japan	17.3	13.7	-1.3	-13.2	1.0	28.3	-9.2	15.9	47.6	4.9

## 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	-0.1	0.6	0.6	0.7	-22.7	-34.3	-34.3	-34.3
FTSE EO Water Technology	-1.0	0.4	0.5	0.8	-27.3	-36.6	-36.6	-36.6
FTSE EO Waste and Pollution Control Technology	-1.0	0.3	0.4	0.7	-23.5	-31.3	-31.3	-31.3
FTSE EO Energy Efficiency	-0.8	0.8	0.6	0.7	-28.5	-37.7	-37.7	-37.7
FTSE Environmental Opportunities UK	-1.3	0.1	0.1	0.3	-29.2	-42.4	-42.4	-42.4
FTSE Environmental Opportunities UK AIM	-	-	-	-	-	-	-	-
FTSE Environmental Opportunities USA	-0.4	0.8	0.8	0.9	-27.8	-38.7	-38.7	-38.7
FTSE Environmental Opportunities Europe	-1.2	0.2	0.2	0.5	-36.3	-36.3	-36.3	-36.3
FTSE Environmental Opportunities Japan	-1.0	0.3	0.2	0.6	-32.7	-32.7	-33.1	-33.1
FTSE Environmental Opportunities Asia-Pacific	-1.1	0.3	0.3	0.6	-28.9	-30.6	-31.6	-31.6
FTSE Environmental Opportunities Asia-Pacific Ex Japan	-0.9	0.4	0.4	0.4	-29.9	-32.8	-32.8	-36.0

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
FTSE Environmental Opportunities All-Share	1.000	0.957
FTSE Global All Cap		1.000

**Top 10 Constituents - FTSE Environmental Opportunities All Share**

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Tesla	USA	Automobiles and Parts	700,408	10.55
Microsoft Corp	USA	Software and Computer Services	682,099	10.27
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	398,191	6.00
Cisco Systems	USA	Telecommunications Equipment	185,753	2.80
Danaher Corp	USA	Medical Equipment and Services	174,550	2.63
NextEra Energy Inc	USA	Electricity	166,833	2.51
Texas Instruments	USA	Technology Hardware and Equipment	152,177	2.29
Linde plc	USA	Chemicals	141,969	2.14
International Bus Machns.	USA	Software and Computer Services	115,481	1.74
SAP	Germany	Software and Computer Services	94,637	1.42
<b>Totals</b>			<b>2,812,097</b>	<b>42.34</b>

## Country Breakdown - FTSE Environmental Opportunities All Share

Country	FTSE Environmental Opportunities All-Share		FTSE Global All Cap		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	8	0.45	303	2.18	-1.73
Austria	3	0.10	26	0.07	0.03
Belgium	5	0.21	43	0.25	-0.04
Brazil	11	0.56	170	0.66	-0.10
Canada	18	3.70	182	3.09	0.61
Chile	5	0.07	31	0.07	0.00
China	53	1.90	1658	3.47	-1.58
Colombia	-	-	10	0.02	-0.02
Czech Rep.	-	-	4	0.01	-0.01
Denmark	5	0.86	43	0.63	0.24
Egypt	-	-	12	0.01	-0.01
Finland	8	0.48	36	0.33	0.15
France	19	2.68	142	2.37	0.31
Germany	26	5.06	166	1.76	3.31
Greece	4	0.03	24	0.03	-0.01
Hong Kong	8	0.46	156	0.77	-0.31
Hungary	-	-	5	0.02	-0.02
India	22	0.97	402	1.86	-0.89
Indonesia	1	0.02	72	0.22	-0.20
Ireland	1	0.13	6	0.06	0.07
Israel	2	0.03	73	0.23	-0.20
Italy	10	0.28	92	0.57	-0.29
Japan	108	5.81	1395	6.15	-0.34
Korea	32	1.82	483	1.38	0.44
Kuwait	-	-	19	0.11	-0.11
Malaysia	4	0.05	84	0.20	-0.16
Mexico	1	0.00	49	0.24	-0.24
Netherlands	8	0.58	57	0.93	-0.35
New Zealand	3	0.15	39	0.10	0.05
Norway	8	0.23	52	0.26	-0.03
Pakistan	-	-	19	0.01	-0.01
Philippines	3	0.02	42	0.09	-0.07
Poland	-	-	30	0.06	-0.06
Portugal	4	0.31	14	0.06	0.25
Qatar	1	0.04	21	0.13	-0.10
Romania	-	-	6	0.01	-0.01
Saudi Arabia	1	0.03	86	0.52	-0.50
Singapore	3	0.16	73	0.36	-0.20
South Africa	2	0.10	96	0.40	-0.30
Spain	9	0.27	60	0.56	-0.29
Sweden	16	1.63	151	0.83	0.80
Switzerland	16	1.01	118	2.30	-1.29
Taiwan	35	6.91	470	1.82	5.09
Thailand	20	0.49	130	0.30	0.18
Turkey	2	0.01	84	0.07	-0.06
UAE	-	-	25	0.16	-0.16
UK	26	1.25	293	3.88	-2.63
USA	145	61.12	1822	60.37	0.75
<b>Totals</b>	<b>656</b>	<b>100.00</b>	<b>9374</b>	<b>100.00</b>	

## ICB Industry Breakdown - FTSE Environmental Opportunities All Share

ICB Code	ICB Industry	FTSE Environmental Opportunities All-Share		FTSE Global All Cap		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	63	30.37	1085	20.61	9.76
15	Telecommunications	2	2.93	266	2.89	0.05
20	Health Care	4	3.71	855	11.57	-7.86
30	Financials	1	0.02	1121	14.24	-14.22
35	Real Estate	22	4.27	683	3.59	0.68
40	Consumer Discretionary	49	13.68	1461	14.17	-0.49
45	Consumer Staples	21	0.56	612	6.47	-5.91
50	Industrials	264	24.00	1784	13.38	10.62
55	Basic Materials	64	6.46	837	4.20	2.26
60	Energy	35	2.24	318	5.44	-3.20
65	Utilities	131	11.76	352	3.44	8.32
<b>Totals</b>		<b>656</b>	<b>100.00</b>	<b>9374</b>	<b>100.00</b>	

## Index Characteristics

Attributes	FTSE Environmental Opportunities All-Share	FTSE EO 100	FTSE Global All Cap
Number of constituents	656	107	9374
Net MCap (USDm)	6,641,697	4,976,968	64,278,922
Dividend Yield %	1.83	1.74	2.29
Constituent Sizes (Net MCap USDm)			
Average	10,125	46,514	6,857
Largest	700,408	585,006	2,401,716
Smallest	60	330	2
Median	2,126	21,478	955
Weight of Largest Constituent (%)	10.55	11.75	3.74
Top 10 Holdings (% Index MCap)	42.34	50.71	14.22

## 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	135	63	68	163
Net MCap (USDm)	628,163	194,278	324,814	3,805,080
Dividend Yield %	1.98	2.40	1.93	1.67
Constituent Sizes (Net MCap USDm)				
Average	4,653	3,084	4,777	23,344
Largest	166,833	19,335	34,816	1,954,525
Smallest	89	70	131	83
Median	1,293	1,107	1,778	3,541
Weight of Largest Constituent (%)	26.56	9.95	10.72	51.37
Top 10 Holdings (% Index MCap)	59.79	57.76	60.42	78.49

## Index Characteristics

Attributes	FTSE Environmental Opportunities USA	FTSE Environmental Opportunities Europe	FTSE Environmental Opportunities Japan	FTSE Environmental Opportunities Asia-Pacific
Number of constituents	145	170	108	300
Net MCap (USDm)	5,331,797	1,005,218	386,110	1,276,109
Dividend Yield %	1.31	2.94	2	2.17
Constituent Sizes (Net MCap USDm)				
Average	36,771	5,913	3,575	4,254
Largest	1,954,525	94,637	47,051	398,191
Smallest	132	70	60	60
Median	5,979	1,882	1,136	990
Weight of Largest Constituent (%)	36.66	9.41	12.19	31.20
Top 10 Holdings (% Index MCap)	70.59	45.57	56.13	52.78

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