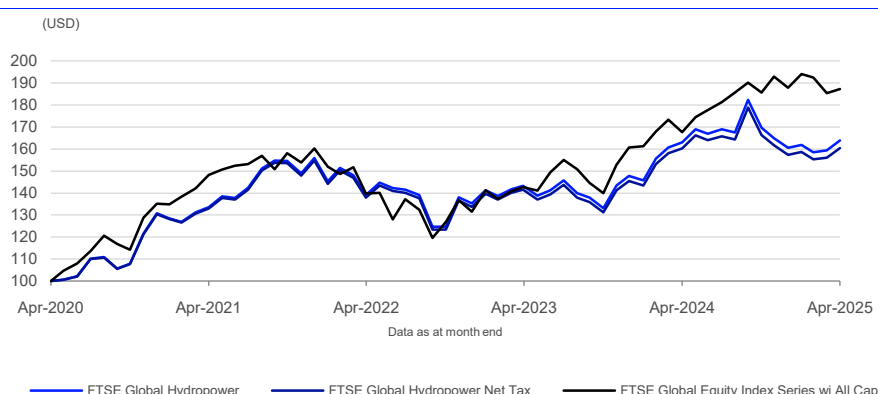


FTSE Global Hydropower Index

Data as at: 30 April 2025

The FTSE Global Hydropower Index is a liquidity-weighted thematic index based on the FTSE Global All Cap Index which includes large, mid, and small-cap securities globally. The index employs natural language processing techniques in selecting constituents associated with the underlying theme. The index is designed to represent the performance of companies that research, develop, utilize, or provide product or services that related to hydropower.

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 Global Hydropower	1.2	-3.4	2.1	0.6	17.9	63.9	5.6	10.4	12.9	13.4	14.9
FTSE Global Hydropower Net Tax	1.2	-3.6	1.9	0.1	16.4	60.5	5.2	9.9	12.9	13.4	14.9
FTSE Global Equity Index Series wi All Cap	-3.5	0.8	-0.3	11.7	33.9	87.2	10.2	13.4	14.3	15.4	15.2

* 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)	2020	2021	2022	2023	2024
FTSE Global Hydropower	15.8	19.2	-13.3	9.3	8.7
FTSE Global Hydropower Net Tax	15.4	18.7	-13.6	8.8	8.2
FTSE Global Equity Index Series wi All Cap	16.8	18.5	-17.9	22.2	16.8

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Global Hydropower	0.0	0.4	0.7	-	-17.7	-17.7	-23.4	-
FTSE Global Hydropower Net Tax	0.0	0.4	0.7	-	-17.8	-17.8	-23.7	-
FTSE Global Equity Index Series wi All Cap	0.8	0.6	0.9	0.6	-15.9	-16.4	-26.1	-34.3

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

FEATURES

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Capping

Constituents are capped quarterly in March, June, September and December so that no more than 5% of the indexes weight may be allocated to a single constituent.

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 index is calculated based on price and total return methodologies, both real time intra-second 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.

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Enel	Italy	Electricity	3,538,395	5.59
China Yangtze Power (A) (SC SH)	China	Electricity	3,334,232	5.27
Constellation Energy	USA	Electricity	3,216,950	5.09
Chung-Hsin Electric & Machinery MFG	Taiwan	Industrial Engineering	2,805,428	4.43
Guangdong Electric Power Development (A) (SC SZ)	China	Electricity	2,602,691	4.11
RWE	Germany	Gas Water & Multiutilities	2,275,686	3.60
China Shenhua Energy (A) (SC SH)	China	Mining	2,124,111	3.36
Power Construction Corporation of China (A) (SC SH)	China	Construction & Materials	1,897,675	3.00
Brookfield Corporation	Canada	Financial Services	1,817,574	2.87
AES Corp.	USA	Electricity	1,781,780	2.82
Totals			25,394,522	40.14

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
0500	Oil & Gas	4	455,164	0.72
1300	Chemicals	3	1,843,670	2.91
1700	Basic Resources	6	4,387,210	6.93
2300	Construction & Materials	7	3,783,282	5.98
2700	Industrial Goods & Services	11	7,066,549	11.17
7500	Utilities	71	43,703,539	69.08
8600	Real Estate	1	47,315	0.07
8700	Financial Services	2	1,976,310	3.12
Totals		105	63,263,039	100.00

INFORMATION

Index Universe

FTSE Global All Cap Index

Index Launch

01 February 2023

Base Date

17 June 2016

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates

Annually in June

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Austria	2	391,319	0.62
Brazil	10	4,647,977	7.35
Canada	8	4,625,580	7.31
Chile	1	41,217	0.07
China	35	27,434,548	43.37
Czech Rep.	1	178,958	0.28
Finland	1	758,143	1.20
Germany	1	2,275,686	3.60
Greece	2	206,077	0.33
India	5	582,136	0.92
Indonesia	1	89,453	0.14
Italy	4	4,792,701	7.58
Japan	4	1,914,851	3.03
Korea	2	905,191	1.43
Malaysia	1	365,350	0.58
New Zealand	3	166,424	0.26
Norway	2	560,573	0.89
Poland	1	189,686	0.30
Portugal	1	196,901	0.31
Romania	1	32,967	0.05
Spain	1	52,138	0.08
Sweden	2	184,595	0.29
Switzerland	1	241,570	0.38
Taiwan	1	2,805,428	4.43
Thailand	2	199,199	0.31
Turkiye	7	1,553,764	2.46
UK	2	1,828,304	2.89
USA	3	6,042,302	9.55
Totals	105	63,263,039	100.00

Index Characteristics

Attributes	FTSE Global Hydropower	FTSE Global Hydropower Net Tax	FTSE Global Equity Index Series wi All Cap
Number of constituents	105	105	10037
Net MCap (USDm)	63,263,039	63,263,039	85,743,636
Dividend Yield %	3.41	2.86	1.99
Constituent Sizes (Net MCap USDm)			
Average	602,505	602,505	8,543
Largest	3,538,395	3,538,395	3,126,642
Smallest	21,421	21,421	0
Median	264,117	264,117	881
Weight of Largest Constituent (%)	5.59	5.59	3.65
Top 10 Holdings (% Index MCap)	40.14	40.14	18.23

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