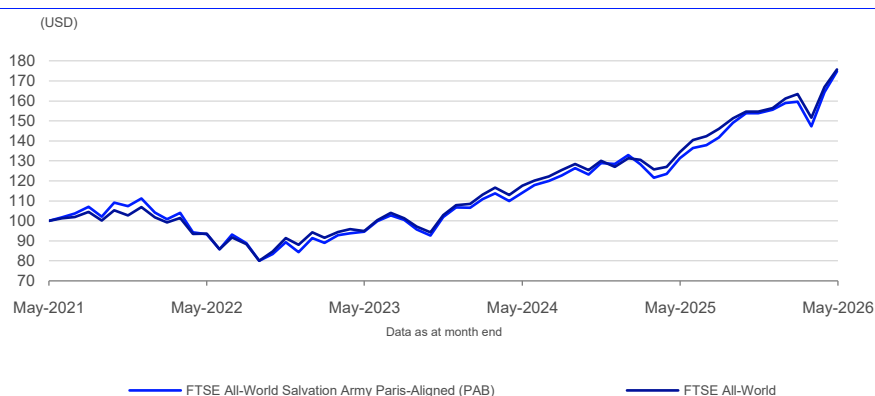


FTSE All-World Salvation Army Paris-Aligned (PAB) Index

Data as at: 29 May 2026

The FTSE All-World Salvation Army Paris-Aligned (PAB) Index is designed to support investors seeking to integrate climate risks and opportunities into their portfolios and align them with the climate goals of the Paris Agreement. The index is comprised of constituents of the FTSE All-World Index and is designed to align to EU Benchmark Regulation for Paris-aligned benchmarks (PAB). It applies conduct and product involvement-related exclusions and sets portfolio decarbonisation targets which mirror the economy required efforts to limit global warming to below 2DC. The index combines data and analysis from FTSE Russell, LSEG, and the Transition Pathway Initiative (TPI).

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 All-World Salvation Army Paris-Aligned (PAB)	9.5	13.6	12.4	33.1	84.7	74.8	22.7	11.8	11.4	13.1	16.5
FTSE All-World	7.5	13.6	12.3	30.7	85.1	75.7	22.8	11.9	10.3	12.2	14.9

* 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

Year-on-Year Performance - Total Return

Index % (USD)	2021	2022	2023	2024	2025
FTSE All-World Salvation Army Paris-Aligned (PAB)	21.8	-24.1	26.5	20.3	21.1
FTSE All-World	18.9	-17.7	22.6	17.7	23.1

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE All-World Salvation Army Paris-Aligned (PAB)	2.8	1.7	0.7	-	-9.9	-18.0	-29.7	-
FTSE All-World	2.9	1.8	0.8	0.9	-9.3	-15.6	-26.0	-33.7

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.

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

The index uses a transparent, rules-based construction process. Index Methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, available 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	FTSE All-World Salvation Army Paris-Aligned (PAB) (Wgt %)	FTSE All-World (Wgt %)	Diff %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	6.20	1.73	4.47
Apple Inc.	USA	Technology Hardware and Equipment	5.35	4.26	1.09
Tesla	USA	Automobiles and Parts	5.01	1.17	3.85
Amazon.Com	USA	Retailers	4.93	2.46	2.47
Microsoft Corp	USA	Software and Computer Services	3.67	3.16	0.51
Alphabet Class A	USA	Software and Computer Services	3.63	2.09	1.53
Nvidia	USA	Technology Hardware and Equipment	3.24	4.68	-1.44
Alphabet Class C	USA	Software and Computer Services	2.92	1.69	1.24
Cisco Systems	USA	Telecommunications Equipment	1.45	0.45	0.99
SK Hynix	Korea	Technology Hardware and Equipment	1.33	0.79	0.54
Totals			37.73	22.48	

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE All-World Salvation Army Paris-Aligned (PAB)		FTSE All-World		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	163	40.12	460	35.28	4.84
1510	Telecommunications	54	5.00	127	3.54	1.46
2010	Health Care	130	8.28	322	7.41	0.87
3010	Banks	108	5.25	290	7.69	-2.43
3020	Financial Services	77	3.35	224	4.06	-0.71
3030	Insurance	79	2.73	131	2.61	0.12
3510	Real Estate	119	3.62	227	1.77	1.85
4010	Automobiles and Parts	21	5.86	130	2.32	3.54
4020	Consumer Products and Services	54	1.43	177	1.88	-0.44
4030	Media	16	0.81	60	0.84	-0.03
4040	Retailers	33	6.52	102	5.16	1.36
4050	Travel and Leisure	27	0.97	113	1.30	-0.33
4510	Food Beverage and Tobacco	37	1.62	197	2.41	-0.79
4520	Personal Care Drug and Grocery Stores	34	0.92	99	1.39	-0.47
5010	Construction and Materials	34	0.71	151	1.30	-0.60
5020	Industrial Goods and Services	149	6.58	638	11.04	-4.46
5510	Basic Resources	32	0.99	229	2.29	-1.29
5520	Chemicals	18	0.75	161	1.08	-0.33
6010	Energy	6	0.18	185	3.99	-3.80
6510	Utilities	69	4.29	235	2.64	1.65
Totals		1260	100.00	4258	100.00	

INFORMATION

Index Universe

FTSE All-World Index

Launch Date

21 January 2025

Base Date

20 September 2019

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via SFTP and email

Currency

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

Review Dates

Annually in September

Country/Market Breakdown

Country/Market	FTSE All-World Salvation Army Paris-Aligned (PAB)		FTSE All-World		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	41	0.99	106	1.58	-0.59
Austria	3	0.06	9	0.08	-0.02
Belgium	7	0.14	14	0.24	-0.10
Brazil	17	0.26	67	0.44	-0.19
Canada	48	1.77	84	2.94	-1.17
Chile	1	0.02	21	0.07	-0.05
China	55	1.13	1271	2.77	-1.64
Colombia	-	-	6	0.02	-0.02
Czech Rep.	-	-	4	0.01	-0.01
Denmark	10	0.44	17	0.34	0.10
Egypt	-	-	2	0.01	-0.01
Finland	11	0.23	14	0.27	-0.04
France	36	1.86	57	1.99	-0.13
Germany	33	2.00	64	1.86	0.13
Greece	1	0.01	30	0.08	-0.08
Hong Kong	17	0.44	66	0.48	-0.04
Hungary	1	0.01	6	0.04	-0.03
Iceland	-	-	7	0.01	-0.01
India	61	0.78	276	1.56	-0.78
Indonesia	4	0.02	39	0.08	-0.06
Ireland	4	0.07	5	0.08	0.00
Israel	5	0.07	43	0.34	-0.27
Italy	16	0.79	36	0.78	0.01
Japan	163	4.70	476	5.82	-1.12
Korea	26	2.59	155	2.88	-0.29
Kuwait	2	0.03	8	0.07	-0.04
Malaysia	5	0.03	38	0.16	-0.13
Mexico	8	0.10	34	0.23	-0.13
Netherlands	21	1.06	29	1.12	-0.06
New Zealand	6	0.08	11	0.05	0.03
Norway	5	0.07	15	0.14	-0.07
Philippines	3	0.02	23	0.04	-0.02
Poland	4	0.03	10	0.11	-0.08
Portugal	2	0.08	5	0.04	0.04
Qatar	2	0.01	17	0.07	-0.05
Romania	-	-	6	0.01	-0.01
Saudi Arabia	6	0.11	64	0.33	-0.22
Singapore	19	0.33	36	0.33	0.00
South Africa	14	0.21	41	0.39	-0.18
Spain	15	1.30	24	0.80	0.50
Sweden	39	0.59	55	0.71	-0.12
Switzerland	38	2.08	50	1.99	0.09
Taiwan	45	7.76	132	3.32	4.45
Thailand	4	0.09	44	0.16	-0.07
Turkiye	1	0.01	115	0.10	-0.09
UAE	6	0.05	34	0.16	-0.10
UK	60	2.21	93	3.14	-0.93
USA	395	65.39	499	61.76	3.63
Totals	1260	100.00	4258	100.00	

Index Characteristics

Attributes	FTSE All-World Salvation Army Paris-Aligned (PAB)	FTSE All-World
Number of constituents	1260	4258
Dividend Yield %	1.36	1.58
Constituent (Wgt %)		
Average	0.08	0.02
Largest	6.20	4.68
Median	0.02	0.00
Top 10 Holdings (Wgt %)	37.73	24.51

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