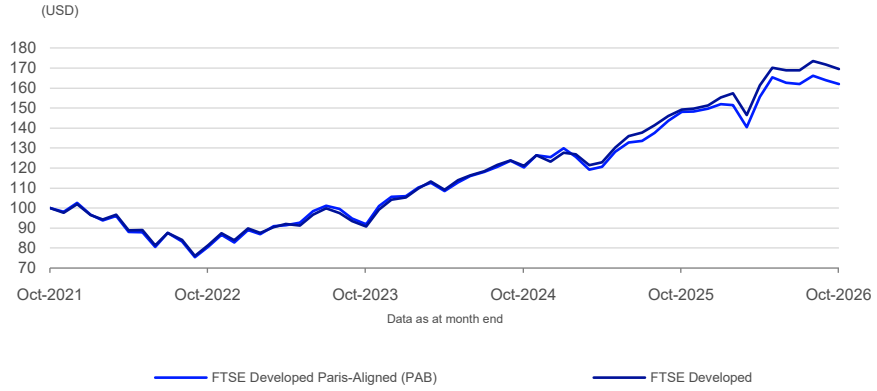
FTSE Developed Paris-aligned (PAB) Index

Data as at: 30 October 2026

The FTSE Developed Paris-aligned (PAB) Transition 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. It sets portfolio decarbonisation targets which mirror the economy required efforts to limit global warming to below 2DC. The index is part of the FTSE EU Climate Benchmarks Index Series, combining data and analysis from FTSE Russell and the Transition Pathway Initiative (TPI) and designed to exceed the minimum standards of EU Paris-aligned Benchmarks.

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 Developed Paris-Aligned (PAB)	0.1	4.1	8.3	9.5	76.4	62.1	20.8	10.1	12.6	12.9	15.8
FTSE Developed	0.4	5.1	12.1	13.6	87.0	69.6	23.2	11.1	11.6	12.3	15.1

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE Developed Paris-Aligned (PAB)	6.3	25.2	-6.5	32.4	22.0	22.7	-19.3	27.6	18.7	19.3
FTSE Developed	8.2	23.9	-8.6	28.0	16.7	21.4	-17.8	24.2	18.2	22.8

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed Paris-Aligned (PAB)	0.8	1.6	0.6	0.9	-10.4	-17.9	-27.5	-32.6
FTSE Developed	1.1	1.9	0.7	0.9	-9.1	-16.1	-26.1	-34.0

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 - FTSE Developed Paris-aligned (PAB)

Constituent	Country/Market	ICB Sector	FTSE Developed Paris-Aligned (PAB) (Wgt %)	FTSE Developed (Wgt %)	Diff %
Tesla	USA	Automobiles and Parts	5.40	1.24	4.16
Apple Inc.	USA	Technology Hardware and Equipment	5.34	5.29	0.04
Microsoft Corp	USA	Software and Computer Services	5.31	4.12	1.19
Amazon.Com	USA	Retailers	4.78	2.48	2.30
Nvidia	USA	Technology Hardware and Equipment	3.63	5.07	-1.44
SK Hynix	Korea	Technology Hardware and Equipment	2.94	0.65	2.29
Alphabet Class A	USA	Software and Computer Services	2.33	1.73	0.60
Alphabet Class C	USA	Software and Computer Services	1.89	1.41	0.48
Visa	USA	Industrial Support Services	1.79	0.75	1.04
Cisco Systems	USA	Telecommunications Equipment	1.73	0.44	1.29
Totals			**35.14**	**23.18**	

ICB Supersector Breakdown

		FTSE Developed Paris-Aligned (PAB)		FTSE Developed		
ICB Code	**ICB Supersector**	**No. of Cons**	**Wgt %**	**No. of Cons**	**Wgt %**	**Diff %**
1010	Technology	116	34.39	189	33.16	1.23
1510	Telecommunications	34	5.88	53	3.11	2.77
2010	Health Care	106	12.63	132	9.37	3.26
3010	Banks	60	4.55	122	7.17	-2.62
3020	Financial Services	60	3.92	98	4.34	-0.42
3030	Insurance	56	2.96	83	2.90	0.07
3510	Real Estate	99	4.73	115	1.71	3.02
4010	Automobiles and Parts	7	5.65	54	2.13	3.53
4020	Consumer Products and Services	42	1.60	84	1.74	-0.14
4030	Media	12	0.63	26	0.77	-0.14
4040	Retailers	23	5.62	51	5.20	0.42
4050	Travel and Leisure	19	0.82	62	1.34	-0.51
4510	Food Beverage and Tobacco	27	1.62	80	2.58	-0.96
4520	Personal Care Drug and Grocery Stores	20	0.76	54	1.67	-0.92
5010	Construction and Materials	22	0.60	68	1.14	-0.53
5020	Industrial Goods and Services	127	8.33	331	11.57	-3.24
5510	Basic Resources	26	0.74	76	1.76	-1.02
5520	Chemicals	10	0.51	55	1.06	-0.55
6010	Energy	4	0.62	72	4.61	-3.99
6510	Utilities	44	3.43	97	2.67	0.76
Totals		**914**	**100.00**	**1902**	**100.00**	

INFORMATION

Index Universe

FTSE Developed Index

Launch Date

22 October 2021

Base Date

18 September 2015

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 September

Country/Market Breakdown

	FTSE Developed Paris-Aligned (PAB)		FTSE Developed		
Country/Market	**No. of Cons**	**Wgt %**	**No. of Cons**	**Wgt %**	**Diff %**
Australia	36	0.80	100	1.78	-0.98
Austria	3	0.06	10	0.09	-0.04
Belgium	8	0.17	14	0.28	-0.10
Canada	47	1.54	87	3.40	-1.86
Denmark	9	0.62	17	0.39	0.23
Finland	10	0.23	13	0.25	-0.03
France	37	2.44	56	2.11	0.33
Germany	26	2.78	60	2.03	0.76
Greece	-	-	10	0.07	-0.07
Hong Kong	16	0.54	62	0.50	0.04
Ireland	3	0.05	5	0.09	-0.04
Israel	6	0.12	50	0.34	-0.21
Italy	15	0.74	34	0.80	-0.06
Japan	124	4.75	442	6.56	-1.81
Korea	31	5.10	142	2.48	2.62
Netherlands	21	1.02	28	1.21	-0.18
New Zealand	6	0.13	10	0.05	0.07
Norway	4	0.06	16	0.17	-0.11
Poland	1	0.01	10	0.13	-0.12
Portugal	2	0.11	5	0.05	0.06
Singapore	20	0.37	36	0.40	-0.02
Spain	16	1.72	25	0.89	0.83
Sweden	28	0.54	53	0.78	-0.24
Switzerland	33	2.71	50	2.30	0.42
UK	50	3.01	84	3.51	-0.50
USA	362	70.37	483	69.36	1.01
Totals	**914**	**100.00**	**1902**	**100.00**	

Index Characteristics

Attributes	FTSE Developed Paris-Aligned (PAB)	FTSE Developed
Number of constituents	914	1902
Dividend Yield %	1.32	1.53
Constituent (Wgt %)		
Average	0.11	0.05
Largest	5.40	5.29
Median	0.03	0.01
Top 10 Holdings (Wgt %)	35.14	25.59

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Data definitions available from info@ftserussell.com

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EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659