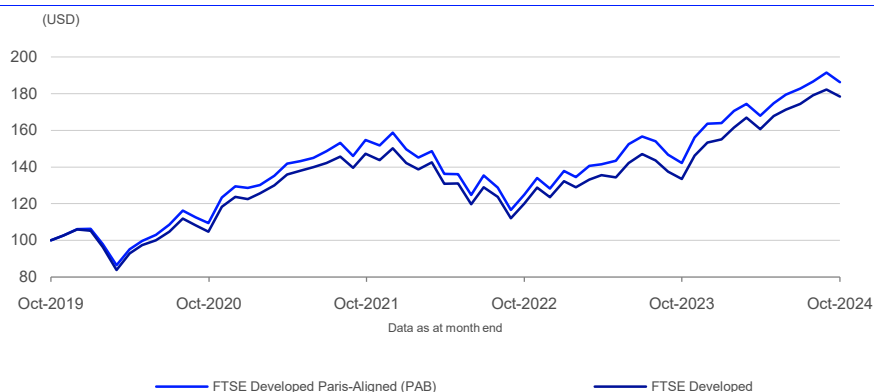


FTSE Developed Paris-aligned (PAB) Index

Data as at: 31 October 2024

The FTSE Developed 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. 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)	1.9	10.9	13.9	31.0	20.3	86.3	6.4	13.2	11.1	16.8	17.8
FTSE Developed	2.3	11.0	16.3	33.6	21.1	78.4	6.6	12.3	10.5	16.4	17.8

* 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)	2019	2020	2021	2022	2023
FTSE Developed Paris-Aligned (PAB)	32.4	22.0	22.7	-19.3	27.6
FTSE Developed	28.0	16.7	21.4	-17.8	24.2

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)	2.7	0.4	0.7	-	-8.6	-27.5	-32.6	-
FTSE Developed	3.1	0.4	0.7	0.7	-8.2	-26.1	-34.0	-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 %
Amazon.Com	USA	Retailers	5.29	2.48	2.81
Apple Inc.	USA	Technology Hardware and Equipment	5.03	4.70	0.33
Tesla	USA	Automobiles and Parts	4.67	0.99	3.67
Microsoft Corp	USA	Software and Computer Services	4.10	4.33	-0.23
Alphabet Class A	USA	Software and Computer Services	2.91	1.44	1.47
Nvidia	USA	Technology Hardware and Equipment	2.75	4.45	-1.70
Alphabet Class C	USA	Software and Computer Services	2.46	1.22	1.24
Cisco Systems	USA	Telecommunications Equipment	1.52	0.32	1.20
Salesforce Inc	USA	Software and Computer Services	1.44	0.39	1.05
International Bus Machns.	USA	Software and Computer Services	1.16	0.27	0.89
Totals			31.33	20.59	

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE Developed Paris-Aligned (PAB)		FTSE Developed		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	132	30.31	192	28.02	2.29
1510	Telecommunications	34	4.61	49	2.64	1.97
2010	Health Care	121	12.75	167	10.99	1.76
3010	Banks	63	3.02	111	6.08	-3.06
3020	Financial Services	66	4.11	93	4.90	-0.79
3030	Insurance	63	2.96	83	3.15	-0.19
3510	Real Estate	96	5.46	138	2.36	3.10
4010	Automobiles and Parts	12	5.52	59	2.22	3.30
4020	Consumer Products and Services	50	2.66	101	2.58	0.08
4030	Media	20	1.21	37	1.37	-0.16
4040	Retailers	25	6.14	58	5.58	0.56
4050	Travel and Leisure	29	1.22	72	1.81	-0.58
4510	Food Beverage and Tobacco	39	2.46	100	3.14	-0.69
4520	Personal Care Drug and Grocery Stores	22	0.97	55	1.98	-1.01
5010	Construction and Materials	24	0.91	63	1.23	-0.31
5020	Industrial Goods and Services	159	10.15	343	12.27	-2.12
5510	Basic Resources	17	0.55	62	1.45	-0.91
5520	Chemicals	19	0.97	69	1.35	-0.39
6010	Energy	5	0.37	72	3.98	-3.60
6510	Utilities	54	3.65	93	2.89	0.76
Totals		1050	100.00	2017	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	40	1.05	104	2.01	-0.96
Austria	2	0.03	7	0.05	-0.03
Belgium	10	0.22	13	0.25	-0.03
Canada	32	1.42	48	2.67	-1.25
Denmark	11	1.37	19	0.78	0.59
Finland	8	0.20	14	0.25	-0.05
France	40	2.62	67	2.62	0.00
Germany	32	2.67	67	2.18	0.50
Hong Kong	14	0.55	70	0.57	-0.02
Ireland	3	0.07	5	0.07	0.00
Israel	5	0.04	29	0.17	-0.14
Italy	13	0.45	36	0.75	-0.30
Japan	163	5.04	496	6.42	-1.38
Korea	29	1.05	157	1.19	-0.15
Netherlands	22	0.96	29	1.05	-0.09
New Zealand	6	0.15	13	0.08	0.07
Norway	5	0.08	16	0.15	-0.07
Poland	3	0.02	10	0.08	-0.06
Portugal	2	0.10	4	0.04	0.06
Singapore	11	0.20	35	0.35	-0.16
Spain	15	1.02	24	0.70	0.32
Sweden	31	0.68	53	0.81	-0.13
Switzerland	39	2.82	53	2.37	0.45
UK	69	2.97	100	3.85	-0.88
USA	445	74.23	548	70.53	3.71
Totals	1050	100.00	2017	100.00	

Index Characteristics

Attributes	FTSE Developed Paris-Aligned (PAB)	FTSE Developed
Number of constituents	1050	2017
Dividend Yield %	1.53	1.79
Constituent (Wgt %)		
Average	0.10	0.05
Largest	5.29	4.70
Median	0.02	0.01
Top 10 Holdings (Wgt %)	31.33	23.45

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