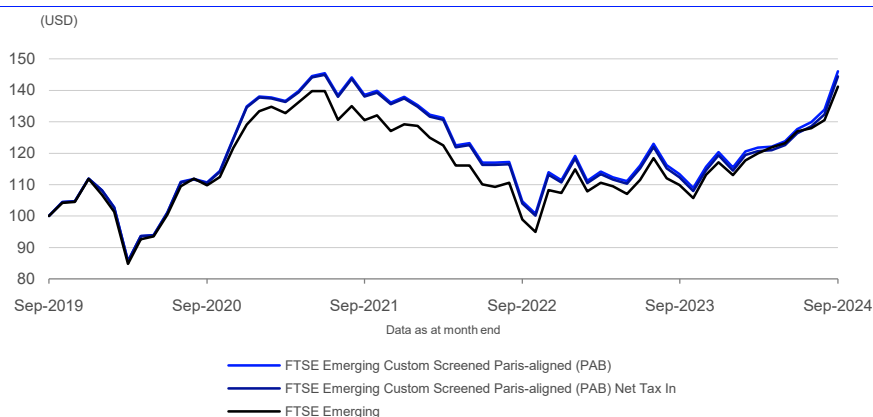


FTSE Emerging Custom Screened Paris-aligned (PAB) Net Tax Index

Data as at: 30 September 2024

The FTSE Custom Scottish Widows EU Climate Benchmarks Indexes are designed to reflect the performance of a set of climate portfolios that support investors seeking to integrate climate risks and opportunities into their investment strategy. The indexes exclude companies involved in Thermal Coal, Oil Sands, Tobacco, Controversial Weapons, Controversial Conduct, as well as other activities that meet the exclusion criteria of the Paris-aligned Benchmarks and Climate Transition Benchmarks. The indexes combine data and analysis from FTSE Russell and the Transition Pathway Initiative (TPI) and align with the minimum standards of the EU Paris-aligned Benchmarks and Climate Transition 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 Emerging Custom Screened Paris-aligned (PAB)	14.4	20.0	21.4	28.9	5.4	46.1	1.8	7.9	12.9	15.5	18.3
FTSE Emerging Custom Screened Paris-aligned (PAB) Net Tax In	14.3	19.7	21.1	28.6	4.7	44.5	1.5	7.6	12.9	15.5	18.3
FTSE Emerging	11.2	17.7	20.5	28.5	8.2	41.2	2.7	7.1	12.2	15.8	18.1

* 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)	2019	2020	2021	2022	2023
FTSE Emerging Custom Screened Paris-aligned (PAB)	18.9	20.5	2.3	-19.2	8.0
FTSE Emerging Custom Screened Paris-aligned (PAB) Net Tax In	18.6	20.2	2.1	-19.4	7.8
FTSE Emerging	20.6	15.5	0.1	-16.9	9.1

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.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Emerging Custom Screened Paris-aligned (PAB)	2.2	0.1	0.4	-	-7.5	-30.5	-33.4	-
FTSE Emerging Custom Screened Paris-aligned (PAB) Net Tax In	2.1	0.1	0.4	-	-7.5	-30.7	-33.4	-
FTSE Emerging	2.2	0.1	0.4	0.3	-8.1	-30.4	-34.8	-35.1

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

Top 10 Constituents

Constituent	ICB Sector	Net MCap (GBPm)	Wgt %
Alibaba Group Holding (P Chip)	Retailers	379,283	6.21
Taiwan Semiconductor Manufacturing	Technology Hardware and Equipment	298,829	4.89
Infosys	Software and Computer Services	208,021	3.40
Bharti Airtel	Telecommunications Service Providers	115,616	1.89
Saudi Telecom Co	Telecommunications Service Providers	114,656	1.88
HCL Technologies	Software and Computer Services	105,002	1.72
Tata Motors	Automobiles and Parts	100,931	1.65
Delta Electronics	Electronic and Electrical Equipment	98,613	1.61
XPeng (P Chip)	Automobiles and Parts	90,073	1.47
Li Auto (P Chip)	Automobiles and Parts	89,743	1.47
Totals		1,600,768	26.20

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (GBPm)	Wgt %
10	Technology	113	1,469,151	24.04
15	Telecommunications	45	528,216	8.64
20	Health Care	60	131,300	2.15
30	Financials	233	1,078,817	17.66
35	Real Estate	38	238,741	3.91
40	Consumer Discretionary	98	1,093,461	17.90
45	Consumer Staples	82	215,860	3.53
50	Industrials	147	690,398	11.30
55	Basic Materials	55	140,469	2.30
60	Energy	20	140,460	2.30
65	Utilities	55	383,221	6.27
Totals		946	6,110,094	100.00

INFORMATION

Index Universe

FTSE Emerging Index

Index Launch

10 February 2023

Base Date

15 September 2017

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP

Currency

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

Review Dates

Annully in September

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (GBPm)	Wgt %
Brazil	55	345,874	5.66
Chile	17	65,310	1.07
China	321	1,765,766	28.90
Colombia	2	4,765	0.08
Czech Rep.	2	2,392	0.04
Egypt	1	3,343	0.05
Greece	12	50,576	0.83
Hungary	4	11,244	0.18
Iceland	3	2,970	0.05
India	172	1,665,136	27.25
Indonesia	14	47,897	0.78
Kuwait	6	34,601	0.57
Malaysia	29	101,742	1.67
Mexico	29	114,113	1.87
Philippines	14	46,505	0.76
Qatar	8	20,125	0.33
Romania	1	3,383	0.06
Saudi Arabia	37	212,490	3.48
South Africa	33	209,340	3.43
Taiwan	112	1,120,206	18.33
Thailand	34	188,225	3.08
Turkiye	25	40,320	0.66
UAE	15	53,772	0.88
Totals	946	6,110,094	100.00

Index Characteristics

Attributes	FTSE Emerging Custom Screened Paris-aligned (PAB)
Number of constituents	946
Net MCap (GBPm)	6,110,094
Dividend Yield %	2.35
Constituent Sizes (Net MCap GBPm)	
Average	6,459
Largest	379,283
Smallest	234
Median	1,614
Weight of Largest Constituent (%)	6.21
Top 10 Holdings (% Index MCap)	26.20

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