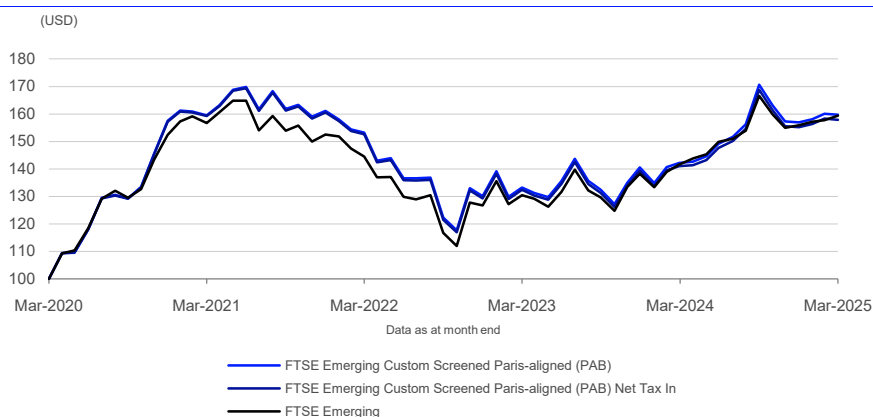


FTSE Emerging Custom Screened Paris-aligned (PAB) Net Tax Index

Data as at: 31 March 2025

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)	1.8	-6.4	1.8	12.3	4.2	59.7	1.4	9.8	13.8	15.3	15.9
FTSE Emerging Custom Screened Paris-aligned (PAB) Net Tax In	1.8	-6.5	1.8	12.0	3.5	57.9	1.1	9.6	13.8	15.3	15.9
FTSE Emerging	2.2	-4.4	2.2	12.5	10.2	59.3	3.3	9.8	13.0	14.9	15.5

* 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 Emerging Custom Screened Paris-aligned (PAB)	20.5	2.3	-19.2	8.0	11.6
FTSE Emerging Custom Screened Paris-aligned (PAB) Net Tax In	20.2	2.1	-19.4	7.8	11.3
FTSE Emerging	15.5	0.1	-16.9	9.1	12.8

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)	0.9	0.1	0.6	-	-13.4	-25.2	-32.9	-
FTSE Emerging Custom Screened Paris-aligned (PAB) Net Tax In	0.8	0.1	0.6	-	-13.5	-25.4	-33.2	-
FTSE Emerging	0.9	0.3	0.6	0.3	-11.9	-24.1	-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	457,895	7.82
Taiwan Semiconductor Manufacturing	Technology Hardware and Equipment	281,453	4.80
Infosys	Software and Computer Services	177,489	3.03
Xiaomi (P Chip)	Telecommunications Equipment	143,069	2.44
XPeng (P Chip)	Automobiles and Parts	139,072	2.37
Saudi Telecom Co	Telecommunications Service Providers	123,659	2.11
Bharti Airtel	Telecommunications Service Providers	119,443	2.04
HCL Technologies	Software and Computer Services	94,857	1.62
Delta Electronics	Electronic and Electrical Equipment	92,414	1.58
Li Auto (P Chip)	Automobiles and Parts	85,313	1.46
Totals		1,714,665	29.27

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (GBPm)	Wgt %
10	Technology	112	1,355,863	23.14
15	Telecommunications	44	612,969	10.46
20	Health Care	60	129,388	2.21
30	Financials	231	1,076,170	18.37
35	Real Estate	38	211,278	3.61
40	Consumer Discretionary	96	1,128,648	19.26
45	Consumer Staples	82	191,611	3.27
50	Industrials	143	590,089	10.07
55	Basic Materials	55	137,600	2.35
60	Energy	21	109,212	1.86
65	Utilities	54	315,771	5.39
Totals		936	5,858,601	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	54	316,189	5.40
Chile	17	70,115	1.20
China	319	1,957,287	33.41
Colombia	2	6,136	0.10
Czech Rep.	2	3,338	0.06
Egypt	1	3,238	0.06
Greece	11	47,511	0.81
Hungary	4	13,713	0.23
Iceland	2	1,937	0.03
India	171	1,409,750	24.06
Indonesia	14	37,325	0.64
Kuwait	6	41,190	0.70
Malaysia	28	88,155	1.50
Mexico	28	110,920	1.89
Philippines	14	38,111	0.65
Qatar	8	19,865	0.34
Romania	1	3,518	0.06
Saudi Arabia	37	226,040	3.86
South Africa	33	211,610	3.61
Taiwan	112	1,023,098	17.46
Thailand	32	135,748	2.32
Turkiye	25	34,910	0.60
UAE	15	58,897	1.01
Totals	936	5,858,601	100.00

Index Characteristics

Attributes	FTSE Emerging Custom Screened Paris-aligned (PAB)
Number of constituents	936
Net MCap (GBPm)	5,858,601
Dividend Yield %	2.58
Constituent Sizes (Net MCap GBPm)	
Average	6,259
Largest	457,895
Smallest	139
Median	1,526
Weight of Largest Constituent (%)	7.82
Top 10 Holdings (% Index MCap)	29.27

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