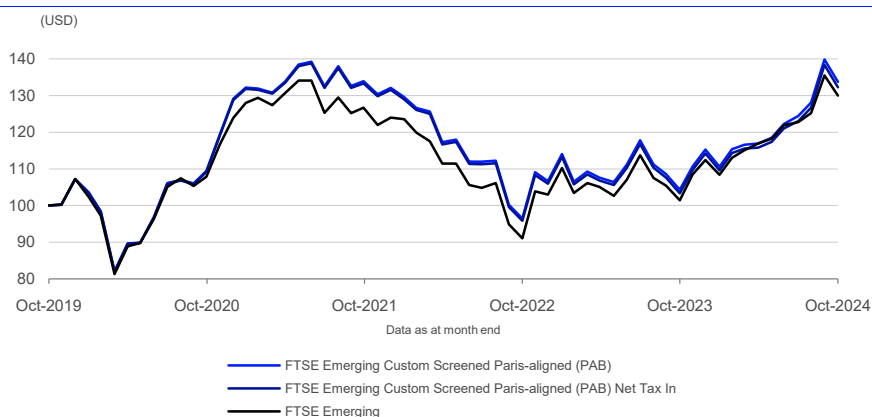


FTSE Emerging Custom Screened Paris-aligned (PAB) Net Tax Index

Data as at: 31 October 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)	7.5	14.4	16.0	28.3	-0.1	33.8	0.0	6.0	13.2	15.8	18.4
FTSE Emerging Custom Screened Paris-aligned (PAB) Net Tax In	7.5	14.2	15.8	27.9	-0.8	32.3	-0.3	5.8	13.2	15.8	18.4
FTSE Emerging	5.9	11.2	15.7	28.2	2.7	30.0	0.9	5.4	12.5	16.0	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)	2.0	0.0	0.3	-	-7.5	-30.5	-33.4	-
FTSE Emerging Custom Screened Paris-aligned (PAB) Net Tax In	2.0	0.0	0.3	-	-7.5	-30.7	-33.4	-
FTSE Emerging	2.2	0.1	0.3	0.3	-8.1	-29.9	-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	339,834	5.58
Taiwan Semiconductor Manufacturing	Technology Hardware and Equipment	331,436	5.44
Infosys	Software and Computer Services	202,650	3.33
Saudi Telecom Co	Telecommunications Service Providers	115,248	1.89
Bharti Airtel	Telecommunications Service Providers	113,399	1.86
Delta Electronics	Electronic and Electrical Equipment	107,898	1.77
HCL Technologies	Software and Computer Services	107,353	1.76
Li Auto (P Chip)	Automobiles and Parts	92,942	1.53
Tata Motors	Automobiles and Parts	89,808	1.48
Quanta Computer	Technology Hardware and Equipment	86,823	1.43
Totals		1,587,391	26.08

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (GBPm)	Wgt %
10	Technology	113	1,565,755	25.72
15	Telecommunications	45	538,631	8.85
20	Health Care	60	125,805	2.07
30	Financials	233	1,080,482	17.75
35	Real Estate	38	236,066	3.88
40	Consumer Discretionary	98	1,008,497	16.57
45	Consumer Staples	82	202,030	3.32
50	Industrials	147	690,867	11.35
55	Basic Materials	55	142,763	2.35
60	Energy	20	135,504	2.23
65	Utilities	55	361,024	5.93
Totals		946	6,087,423	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	334,094	5.49
Chile	17	63,235	1.04
China	321	1,728,792	28.40
Colombia	2	4,989	0.08
Czech Rep.	2	2,463	0.04
Egypt	1	3,258	0.05
Greece	12	48,370	0.79
Hungary	4	11,216	0.18
Iceland	3	3,347	0.05
India	172	1,608,369	26.42
Indonesia	14	47,174	0.77
Kuwait	6	35,280	0.58
Malaysia	29	98,388	1.62
Mexico	29	112,589	1.85
Philippines	14	45,819	0.75
Qatar	8	20,897	0.34
Romania	1	3,508	0.06
Saudi Arabia	37	214,844	3.53
South Africa	33	210,896	3.46
Taiwan	112	1,196,735	19.66
Thailand	34	202,131	3.32
Turkiye	25	36,646	0.60
UAE	15	54,383	0.89
Totals	946	6,087,423	100.00

Index Characteristics

Attributes	FTSE Emerging Custom Screened Paris-aligned (PAB)
Number of constituents	946
Net MCap (GBPm)	6,087,423
Dividend Yield %	2.44
Constituent Sizes (Net MCap GBPm)	
Average	6,435
Largest	339,834
Smallest	171
Median	1,634
Weight of Largest Constituent (%)	5.58
Top 10 Holdings (% Index MCap)	26.08

© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
email info@ftserussell.com; or
call your regional Client Services Team office:

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