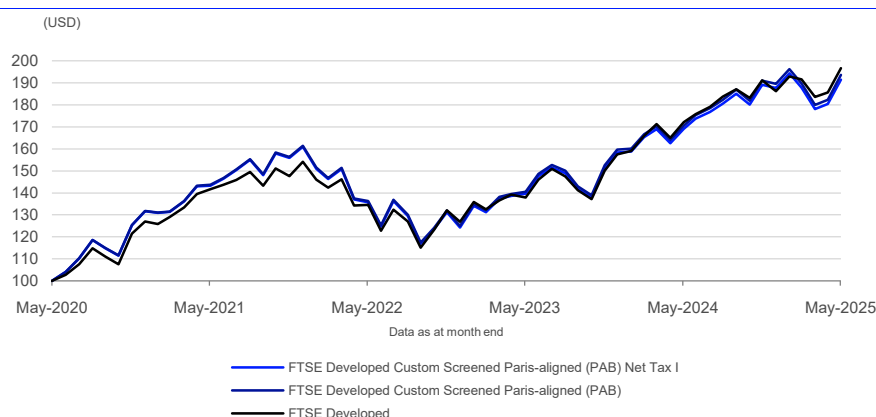


FTSE Developed Custom Screened Paris-aligned (PAB) Net Tax Index

Data as at: 30 May 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 Developed Custom Screened Paris-aligned (PAB) Net Tax I	1.9	1.2	2.0	13.3	41.2	91.5	12.2	13.9	16.6	15.7	16.5
FTSE Developed Custom Screened Paris-aligned (PAB)	2.0	1.3	2.1	13.5	42.1	93.6	12.4	14.1	16.6	15.7	16.5
FTSE Developed	2.6	2.9	5.7	14.2	46.2	96.8	13.5	14.5	15.2	14.9	15.7

* 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 Developed Custom Screened Paris-aligned (PAB) Net Tax I	26.7	22.3	-22.8	27.5	18.5
FTSE Developed Custom Screened Paris-aligned (PAB)	27.0	22.5	-22.6	27.8	18.7
FTSE Developed	16.7	21.4	-17.8	24.2	18.2

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 Developed Custom Screened Paris-aligned (PAB) Net Tax I	0.8	0.8	0.8	-	-17.9	-18.6	-29.6	-
FTSE Developed Custom Screened Paris-aligned (PAB)	0.8	0.8	0.9	-	-17.9	-18.6	-29.5	-
FTSE Developed	1.0	0.9	0.9	0.7	-16.1	-16.5	-26.1	-34.0

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 %
Tesla	Automobiles and Parts	3,343,547	6.16
Amazon.Com	Retailers	3,008,622	5.54
Microsoft Corp	Software and Computer Services	2,400,524	4.42
Apple Inc.	Technology Hardware and Equipment	2,313,347	4.26
Alphabet Class A	Software and Computer Services	1,507,946	2.78
Nvidia	Technology Hardware and Equipment	1,446,973	2.67
Alphabet Class C	Software and Computer Services	1,271,757	2.34
Cisco Systems	Telecommunications Equipment	904,138	1.67
International Bus Machns.	Software and Computer Services	749,616	1.38
Visa	Industrial Support Services	696,820	1.28
Totals		17,643,289	32.51

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (GBPm)	Wgt %
10	Technology	135	16,334,340	30.09
15	Telecommunications	33	2,564,520	4.72
20	Health Care	118	5,853,698	10.78
30	Financials	189	5,923,111	10.91
35	Real Estate	97	2,758,067	5.08
40	Consumer Discretionary	134	10,088,203	18.59
45	Consumer Staples	59	1,824,837	3.36
50	Industrials	178	6,022,381	11.10
55	Basic Materials	35	796,884	1.47
60	Energy	4	136,371	0.25
65	Utilities	52	1,973,991	3.64
Totals		1034	54,276,403	100.00

INFORMATION

Index Universe

FTSE Developed 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 %
Australia	40	559,269	1.03
Austria	2	17,642	0.03
Belgium	10	128,370	0.24
Canada	31	804,743	1.48
Denmark	11	530,369	0.98
Finland	8	116,759	0.22
France	38	1,421,423	2.62
Germany	32	1,707,370	3.15
Hong Kong	14	304,998	0.56
Ireland	3	37,836	0.07
Israel	5	22,682	0.04
Italy	13	307,875	0.57
Japan	162	2,787,631	5.14
Korea	29	518,882	0.96
Netherlands	23	544,489	1.00
New Zealand	6	71,266	0.13
Norway	5	48,578	0.09
Poland	3	13,087	0.02
Portugal	2	47,415	0.09
Singapore	11	114,941	0.21
Spain	15	673,758	1.24
Sweden	31	384,970	0.71
Switzerland	39	1,590,791	2.93
UK	66	1,680,838	3.10
USA	435	39,840,422	73.40
Totals	1034	54,276,403	100.00

Index Characteristics

Attributes	FTSE Developed Custom Screened Paris-aligned (PAB) Net Tax I
Number of constituents	1034
Net MCap (GBPm)	54,276,403
Dividend Yield %	1.36
Constituent Sizes (Net MCap GBPm)	
Average	52,492
Largest	3,343,547
Smallest	719
Median	13,250
Weight of Largest Constituent (%)	6.16
Top 10 Holdings (% Index MCap)	32.51

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