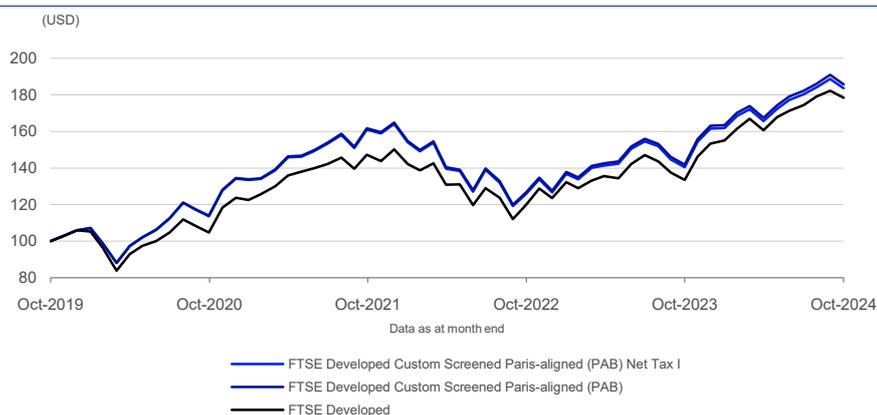


FTSE Developed Custom Screened Paris-aligned (PAB) Net Tax Index

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 Developed Custom Screened Paris-aligned (PAB) Net Tax I	1.8	10.8	13.7	30.7	14.0	83.7	4.5	12.9	11.1	17.4	17.9
FTSE Developed Custom Screened Paris-aligned (PAB)	1.9	10.9	13.9	30.9	14.8	85.7	4.7	13.2	11.1	17.4	17.9
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 Custom Screened Paris-aligned (PAB) Net Tax I	30.6	26.7	22.3	-22.8	27.5
FTSE Developed Custom Screened Paris-aligned (PAB)	31.0	27.0	22.5	-22.6	27.8
FTSE Developed	28.0	16.7	21.4	-17.8	24.2

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	2.6	0.3	0.7	-	-8.6	-29.6	-32.3	-
FTSE Developed Custom Screened Paris-aligned (PAB)	2.7	0.3	0.7	-	-8.6	-29.5	-32.3	-
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

Top 10 Constituents

Constituent	ICB Sector	Net MCap (GBPm)	Wgt %
Amazon.Com	Retailers	2,869,345	5.29
Apple Inc.	Technology Hardware and Equipment	2,729,284	5.03
Tesla	Automobiles and Parts	2,529,170	4.67
Microsoft Corp	Software and Computer Services	2,222,557	4.10
Alphabet Class A	Software and Computer Services	1,575,920	2.91
Nvidia	Technology Hardware and Equipment	1,491,146	2.75
Alphabet Class C	Software and Computer Services	1,332,742	2.46
Cisco Systems	Telecommunications Equipment	823,959	1.52
Salesforce Inc	Software and Computer Services	781,050	1.44
International Bus Machns.	Software and Computer Services	627,430	1.16
Totals		16,982,603	31.32

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (GBPm)	Wgt %
10	Technology	132	16,435,535	30.32
15	Telecommunications	34	2,497,692	4.61
20	Health Care	121	6,910,189	12.75
30	Financials	192	5,473,911	10.10
35	Real Estate	96	2,960,284	5.46
40	Consumer Discretionary	136	9,084,149	16.76
45	Consumer Staples	61	1,855,535	3.42
50	Industrials	183	5,994,572	11.06
55	Basic Materials	36	820,955	1.51
60	Energy	5	201,820	0.37
65	Utilities	54	1,980,473	3.65
Totals		1050	54,215,115	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

Annually in September

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (GBPm)	Wgt %
Australia	40	571,828	1.05
Austria	2	15,741	0.03
Belgium	10	119,582	0.22
Canada	32	768,669	1.42
Denmark	11	741,407	1.37
Finland	8	107,119	0.20
France	40	1,421,931	2.62
Germany	32	1,450,041	2.67
Hong Kong	14	300,795	0.55
Ireland	3	37,172	0.07
Israel	5	19,592	0.04
Italy	13	245,542	0.45
Japan	163	2,730,287	5.04
Korea	29	567,444	1.05
Netherlands	22	518,663	0.96
New Zealand	6	79,408	0.15
Norway	5	43,745	0.08
Poland	3	9,822	0.02
Portugal	2	52,707	0.10
Singapore	11	106,743	0.20
Spain	15	551,073	1.02
Sweden	31	369,495	0.68
Switzerland	39	1,530,892	2.82
UK	69	1,611,899	2.97
USA	445	40,243,519	74.23
Totals	1050	54,215,115	100.00

Index Characteristics

Attributes	FTSE Developed Custom Screened Paris-aligned (PAB) Net Tax I
Number of constituents	1050
Net MCap (GBPm)	54,215,115
Dividend Yield %	1.34
Constituent Sizes (Net MCap GBPm)	
Average	51,633
Largest	2,869,345
Smallest	703
Median	13,132
Weight of Largest Constituent (%)	5.29
Top 10 Holdings (% Index MCap)	31.32

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