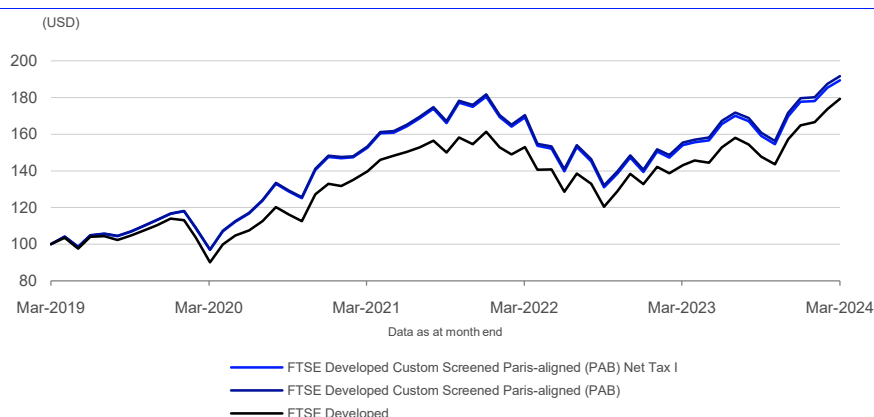


FTSE Developed Custom Screened Paris-aligned (PAB) Net Tax Index

Data as at: 29 March 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	6.6	19.1	6.6	23.0	24.1	89.5	7.5	13.6	10.7	16.8	18.1
FTSE Developed Custom Screened Paris-aligned (PAB)	6.7	19.2	6.7	23.3	24.9	91.7	7.7	13.9	10.7	16.8	18.1
FTSE Developed	8.8	21.3	8.8	25.4	28.4	79.3	8.7	12.4	9.9	15.7	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 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	2.3	0.4	0.8	-	-10.4	-29.6	-32.3	-
FTSE Developed Custom Screened Paris-aligned (PAB)	2.3	0.5	0.8	-	-10.3	-29.5	-32.3	-
FTSE Developed	2.7	0.6	0.7	0.7	-10.4	-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	2,981,071	5.81
Microsoft Corp	Software and Computer Services	2,795,259	5.45
Apple Inc.	Technology Hardware and Equipment	2,087,104	4.07
Tesla	Automobiles and Parts	1,451,017	2.83
Alphabet Class A	Software and Computer Services	1,268,945	2.47
Alphabet Class C	Software and Computer Services	1,095,603	2.14
Nvidia	Technology Hardware and Equipment	987,533	1.93
Cisco Systems	Telecommunications Equipment	799,827	1.56
Novo-Nordisk B	Pharmaceuticals and Biotechnology	747,600	1.46
Salesforce Inc	Software and Computer Services	731,076	1.43
Totals		14,945,034	29.15

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (GBPm)	Wgt %
10	Technology	116	14,233,380	27.76
15	Telecommunications	35	2,591,634	5.05
20	Health Care	122	7,005,836	13.66
30	Financials	189	4,496,058	8.77
35	Real Estate	77	2,043,629	3.99
40	Consumer Discretionary	146	9,024,455	17.60
45	Consumer Staples	65	2,126,950	4.15
50	Industrials	194	6,933,351	13.52
55	Basic Materials	32	929,479	1.81
60	Energy	3	224,702	0.44
65	Utilities	42	1,665,369	3.25
Totals		1021	51,274,843	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 Breakdown

Country	No. of Cons	Net MCap (GBPm)	Wgt %
Australia	23	267,090	0.52
Austria	1	3,235	0.01
Belgium	7	53,490	0.10
Canada	15	138,291	0.27
Denmark	14	1,176,461	2.29
Finland	7	81,910	0.16
France	48	1,638,218	3.19
Germany	31	1,465,631	2.86
Hong Kong	15	85,962	0.17
Ireland	3	24,530	0.05
Italy	4	46,231	0.09
Japan	177	3,328,255	6.49
Korea	29	628,336	1.23
Netherlands	22	652,213	1.27
New Zealand	9	113,163	0.22
Norway	6	29,444	0.06
Portugal	2	68,504	0.13
Singapore	5	42,420	0.08
Spain	14	410,283	0.80
Sweden	29	609,962	1.19
Switzerland	37	1,595,756	3.11
UK	68	1,544,937	3.01
USA	455	37,270,520	72.69
Totals	1021	51,274,843	100.00

Index Characteristics

Attributes	FTSE Developed Custom Screened Paris-aligned (PAB) Net Tax I
Number of constituents	1021
Net MCap (GBPm)	51,274,843
Dividend Yield %	1.35
Constituent Sizes (Net MCap GBPm)	
Average	50,220
Largest	2,981,071
Smallest	168
Median	12,671
Weight of Largest Constituent (%)	5.81
Top 10 Holdings (% Index MCap)	29.15

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info@ftserussell.com

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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