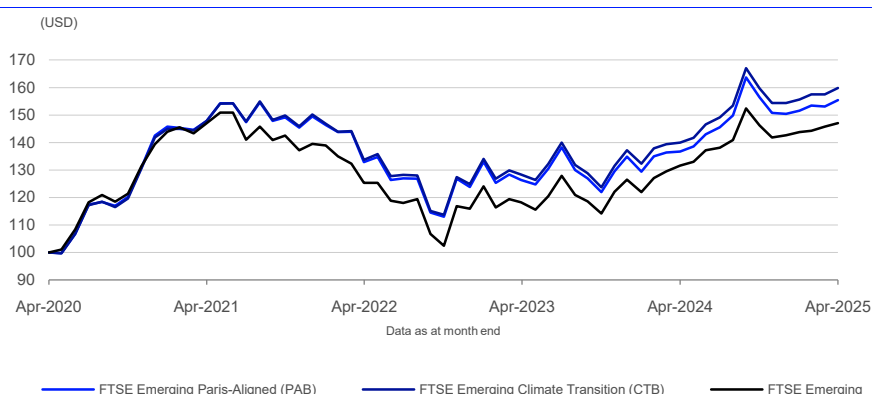


# FTSE Emerging Paris-Aligned (PAB) and Climate Transition (CTB) Indices

Data as at: 30 April 2025

The FTSE Emerging Paris-aligned (PAB) Index and the FTSE Emerging Climate Transition (CTB) Index are designed to support investors seeking to integrate climate risks and opportunities into their portfolios and align them with the climate goals of the Paris Agreement. They set portfolio decarbonisation targets which mirror the economy required efforts to limit global warming to below 2°C. The indices are part of the FTSE EU Climate Benchmarks Index Series, combining data and analysis from FTSE Russell and the Transition Pathway Initiative (TPI). The FTSE Emerging Paris-aligned (PAB) Index is designed to exceed the minimum standards of EU Paris-aligned Benchmarks and the FTSE Emerging Climate Transition (CTB) Index is designed to exceed the minimum standards of EU 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 Paris-Aligned (PAB)	2.5	-0.6	3.4	13.7	17.0	55.5	5.4	9.2	16.8	16.8	15.4
FTSE Emerging Climate Transition (CTB)	2.7	0.1	3.6	14.2	19.6	59.8	6.1	9.8	16.6	16.7	15.2
FTSE Emerging	2.3	0.6	3.1	11.8	17.3	47.1	5.5	8.0	15.6	16.4	15.1

\* 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

## FEATURES

### Transparency

Index governance is overseen by the independent FTSE Russell ESG Advisory Committee, made up of leading global sustainable investment market practitioners and experts on global Environmental, Social and Governance (ESG) principles and criteria used to determine comparative corporate ESG performance.

### Criteria

Companies need to meet a variety of environmental, social and governance criteria to meet the inclusion requirements. Please see [www.ftserussell.com](http://www.ftserussell.com) for details

### Objective

The indices are designed for use in the creation of index tracking funds, derivatives and as performance benchmarks.

### Investability

Stocks are selected and weighted to ensure that the indices are investable.

### Liquidity

Stocks are screened to ensure that the indices are tradable.

### Availability

The indices are calculated based on price and total return methodologies with end-of-day availability.

### Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents (by Mcap) - FTSE Emerging Paris-Aligned (PAB)

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Alibaba Group Holding (P Chip)	China	Retailers	544,336	7.12
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	375,550	4.91
Infosys	India	Software and Computer Services	221,236	2.89
Xiaomi (P Chip)	China	Telecommunications Equipment	188,000	2.46
Saudi Telecom Co	Saudi Arabia	Telecommunications Service Providers	168,808	2.21
Bharti Airtel	India	Telecommunications Service Providers	167,748	2.19
XPeng (P Chip)	China	Automobiles and Parts	166,722	2.18
HCL Technologies	India	Software and Computer Services	122,335	1.60
Delta Electronics	Taiwan	Electronic and Electrical Equipment	114,983	1.50
Li Auto (P Chip)	China	Automobiles and Parts	106,249	1.39
Totals			2,175,967	28.45

Top 10 Constituents (by MCap) - FTSE Emerging Climate Transition (CTB)

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Alibaba Group Holding (P Chip)	China	Retailers	544,253	7.03
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	375,292	4.85
Infosys	India	Software and Computer Services	218,229	2.82
Xiaomi (P Chip)	China	Telecommunications Equipment	192,909	2.49
Bharti Airtel	India	Telecommunications Service Providers	171,832	2.22
Saudi Telecom Co	Saudi Arabia	Telecommunications Service Providers	165,809	2.14
XPeng (P Chip)	China	Automobiles and Parts	155,908	2.01
HCL Technologies	India	Software and Computer Services	123,073	1.59
Li Auto (P Chip)	China	Automobiles and Parts	113,051	1.46
Delta Electronics	Taiwan	Electronic and Electrical Equipment	102,145	1.32
Totals			2,162,501	27.95

ICB Industry Breakdown

		FTSE Emerging Paris-Aligned (PAB)			FTSE Emerging Climate Transition (CTB)			FTSE Emerging		
ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	113	1,757,661	22.98	113	1,715,064	22.16	236	1,981,616	25.17
15	Telecommunications	44	834,495	10.91	45	837,473	10.82	75	390,398	4.96
20	Health Care	62	171,088	2.24	58	141,023	1.82	188	286,062	3.63
30	Financials	231	1,417,872	18.54	240	1,422,999	18.39	338	1,903,228	24.17
35	Real Estate	38	281,153	3.68	35	235,476	3.04	98	174,272	2.21
40	Consumer Discretionary	96	1,417,770	18.54	107	1,477,699	19.10	273	993,071	12.61
45	Consumer Staples	82	265,967	3.48	74	207,826	2.69	165	409,773	5.20
50	Industrials	143	760,522	9.94	160	830,281	10.73	378	606,678	7.70
55	Basic Materials	56	174,036	2.28	63	159,539	2.06	247	433,311	5.50
60	Energy	21	137,183	1.79	32	188,353	2.43	115	419,903	5.33
65	Utilities	54	429,569	5.62	71	522,317	6.75	140	275,989	3.50
Totals		940	7,647,316	100.00	998	7,738,051	100.00	2253	7,874,300	100.00

INFORMATION

Index Universe

FTSE Emerging Index

Index Launch

7/25/2022

Base Date

9/18/2015

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-Day indices available

End-of-Day Distribution

Via SFTP and email

Currency

USD, GBP, EUR, JPY, CNY, HKD, CAD

Review Dates

Annually in September

Country/Market Breakdown - FTSE Emerging Paris-Aligned (PAB)

	FTSE Emerging Paris-Aligned (PAB)		FTSE Emerging		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Brazil	54	6.09	79	4.60	1.49
Chile	17	1.18	20	0.63	0.55
China	316	31.56	1241	32.77	-1.21
Colombia	2	0.11	5	0.14	-0.03
Czech Rep.	2	0.06	4	0.18	-0.12
Egypt	1	0.05	1	0.05	0.00
Greece	12	0.85	28	0.73	0.12
Hungary	4	0.25	5	0.35	-0.10
Iceland	2	0.03	8	0.08	-0.05
India	174	24.44	258	22.27	2.16
Indonesia	15	0.66	39	1.44	-0.78
Kuwait	6	0.67	8	0.87	-0.20
Malaysia	28	1.55	40	1.80	-0.25
Mexico	29	2.15	37	2.39	-0.24
Philippines	14	0.67	23	0.62	0.05
Qatar	8	0.34	17	0.89	-0.55
Romania	1	0.06	7	0.15	-0.09
Saudi Arabia	37	3.85	66	4.37	-0.51
South Africa	33	3.64	40	3.49	0.15
Taiwan	112	17.50	129	17.64	-0.15
Thailand	32	2.72	46	1.73	0.99
Turkiye	25	0.54	117	0.94	-0.40
UAE	16	1.04	35	1.88	-0.83
Totals	940	100.00	2253	100.00	

Country/Market Breakdown - FTSE Emerging Climate Transition (CTB)

	FTSE Emerging Climate Transition (CTB)		FTSE Emerging		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Brazil	60	6.49	79	4.60	1.90
Chile	16	1.03	20	0.63	0.40
China	331	32.59	1241	32.77	-0.18
Colombia	2	0.10	5	0.14	-0.04
Czech Rep.	3	0.23	4	0.18	0.05
Egypt	1	0.05	1	0.05	0.00
Greece	12	0.84	28	0.73	0.11
Hungary	5	0.24	5	0.35	-0.11
Iceland	2	0.03	8	0.08	-0.05
India	192	25.10	258	22.27	2.82
Indonesia	16	0.88	39	1.44	-0.57
Kuwait	6	0.63	8	0.87	-0.24
Malaysia	35	1.90	40	1.80	0.09
Mexico	28	1.77	37	2.39	-0.62
Philippines	16	0.57	23	0.62	-0.05
Qatar	12	0.38	17	0.89	-0.51
Romania	1	0.07	7	0.15	-0.08
Saudi Arabia	36	3.73	66	4.37	-0.64
South Africa	33	3.14	40	3.49	-0.35
Taiwan	113	16.13	129	17.64	-1.51
Thailand	35	2.54	46	1.73	0.81
Turkiye	27	0.58	117	0.94	-0.35
UAE	16	0.98	35	1.88	-0.89
Totals	998	100.00	2253	100.00	

Index Characteristics

Attributes	FTSE Emerging Paris-Aligned (PAB)	FTSE Emerging Climate Transition (CTB)	FTSE Emerging
Number of constituents	940	998	2253
Net MCap (USDm)	7,647,316	7,738,051	7,874,300
Dividend Yield %	2.62	2.64	2.90
Constituent Sizes (Net MCap USDm)			
Average	8,135	7,754	3,495
Largest	544,336	544,253	681,443
Smallest	183	17	21
Median	1,948	1,848	764
Weight of Largest Constituent (%)	7.12	7.03	8.65
Top 10 Holdings (% Index MCap)	28.45	27.95	25.35

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