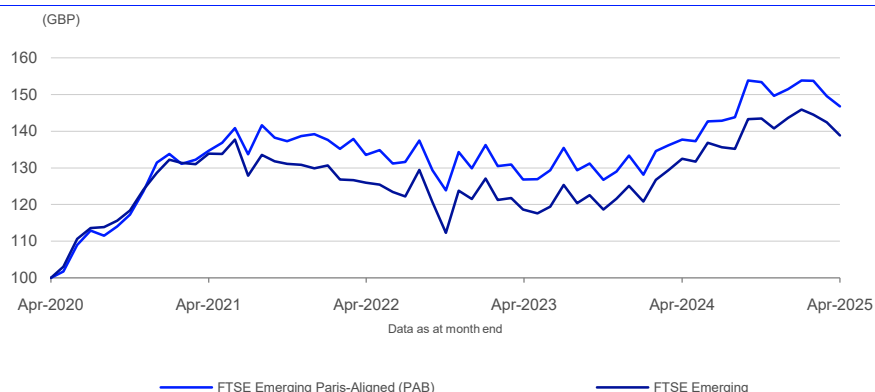


# FTSE Emerging Paris-Aligned (PAB) Index (GBP)

Data as at: 30 April 2025

The FTSE Emerging Paris-aligned (PAB) Index is 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. It sets portfolio decarbonisation targets which mirror the economy required efforts to limit global warming to below 2DC. The index is part of the FTSE EU Climate Benchmarks Index Series, combining data and analysis from FTSE Russell and the Transition Pathway Initiative (TPI) and designed to exceed the minimum standards of EU Paris-aligned Benchmarks.

## 5-Year Performance - Total Return



## Performance and Volatility - Total Return

Index (GBP)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Emerging Paris-Aligned (PAB)	-4.6	-4.3	-3.1	6.6	9.9	46.8	3.2	8.0	15.2	14.7	11.4
FTSE Emerging	-4.8	-3.2	-3.3	4.8	10.3	38.9	3.3	6.8	14.0	14.4	11.7

\* 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 % (GBP)	2020	2021	2022	2023	2024
FTSE Emerging Paris-Aligned (PAB)	15.2	5.9	-6.7	2.7	13.6
FTSE Emerging	11.9	1.0	-6.4	2.9	14.8

## Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Emerging Paris-Aligned (PAB)	0.4	0.2	0.7	-	-15.1	-15.1	-15.1	-
FTSE Emerging	0.3	0.3	0.6	0.4	-13.2	-14.1	-22.1	-29.2

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily 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 indexes 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 indexes are investable.

### Liquidity

Stocks are screened to ensure that the indexes are tradable.

### Availability

The indexes 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 (GBPm)	Wgt %
Alibaba Group Holding (P Chip)	China	Retailers	407,529	7.12
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	281,164	4.91
Infosys	India	Software and Computer Services	165,633	2.89
Xiaomi (P Chip)	China	Telecommunications Equipment	140,750	2.46
Saudi Telecom Co	Saudi Arabia	Telecommunications Service Providers	126,381	2.21
Bharti Airtel	India	Telecommunications Service Providers	125,588	2.19
XPeng (P Chip)	China	Automobiles and Parts	124,820	2.18
HCL Technologies	India	Software and Computer Services	91,589	1.60
Delta Electronics	Taiwan	Electronic and Electrical Equipment	86,084	1.50
Li Auto (P Chip)	China	Automobiles and Parts	79,546	1.39
Totals			1,629,084	28.45

ICB Industry Breakdown

		FTSE Emerging Paris-Aligned (PAB)		FTSE Emerging		
ICB Code	ICB Industry	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
10	Technology	113	22.98	236	25.17	-2.18
15	Telecommunications	44	10.91	75	4.96	5.95
20	Health Care	62	2.24	188	3.63	-1.40
30	Financials	231	18.54	338	24.17	-5.63
35	Real Estate	38	3.68	98	2.21	1.46
40	Consumer Discretionary	96	18.54	273	12.61	5.93
45	Consumer Staples	82	3.48	165	5.20	-1.73
50	Industrials	143	9.94	378	7.70	2.24
55	Basic Materials	56	2.28	247	5.50	-3.23
60	Energy	21	1.79	115	5.33	-3.54
65	Utilities	54	5.62	140	3.50	2.11
Totals		940	100.00	2253	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 indexes 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	

Index Characteristics

Attributes	FTSE Emerging Paris-Aligned (PAB)	FTSE Emerging
Number of constituents	940	2253
Net MCap (GBPm)	5,725,325	5,895,261
Dividend Yield %	2.62	2.90
Constituent Sizes (Net MCap GBPm)		
Average	6,091	2,617
Largest	407,529	510,177
Smallest	137	15
Median	1,458	572
Weight of Largest Constituent (%)	7.12	8.65
Top 10 Holdings (% Index MCap)	28.45	25.35

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