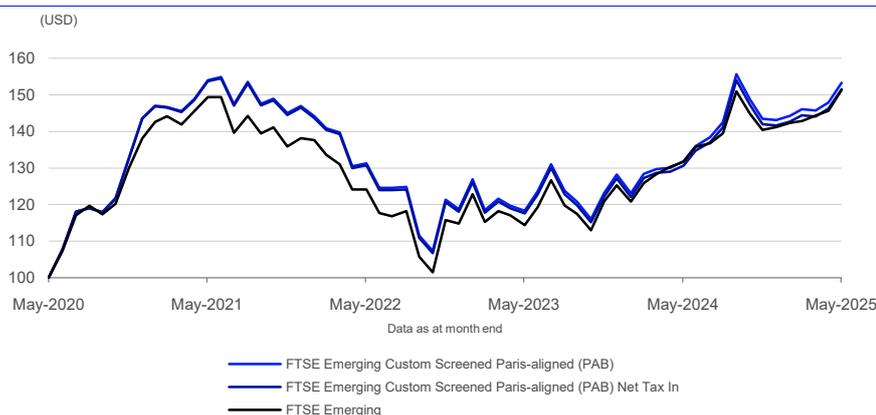


FTSE Emerging Custom Screened Paris-aligned (PAB) Net Tax Index

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 Emerging Custom Screened Paris-aligned (PAB)	5.0	6.9	7.1	16.3	16.8	53.4	5.3	8.9	17.0	16.8	15.5
FTSE Emerging Custom Screened Paris-aligned (PAB) Net Tax In	4.9	6.8	7.1	16.0	16.0	51.6	5.1	8.7	17.0	16.8	15.5
FTSE Emerging	6.0	7.8	7.2	15.0	22.0	51.4	6.8	8.7	15.8	16.0	15.2

* 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 Emerging Custom Screened Paris-aligned (PAB)	20.5	2.3	-19.2	8.0	11.6
FTSE Emerging Custom Screened Paris-aligned (PAB) Net Tax In	20.2	2.1	-19.4	7.8	11.3
FTSE Emerging	15.5	0.1	-16.9	9.1	12.8

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 Emerging Custom Screened Paris-aligned (PAB)	0.9	0.3	0.6	-	-17.9	-18.7	-32.9	-
FTSE Emerging Custom Screened Paris-aligned (PAB) Net Tax In	0.8	0.3	0.6	-	-18.0	-18.8	-33.2	-
FTSE Emerging	0.9	0.5	0.6	0.3	-15.1	-18.4	-34.8	-35.1

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 %
Alibaba Group Holding (P Chip)	Retailers	386,945	6.61
Taiwan Semiconductor Manufacturing	Technology Hardware and Equipment	317,156	5.42
Infosys	Software and Computer Services	168,819	2.88
Xiaomi (P Chip)	Telecommunications Equipment	140,700	2.40
XPeng (P Chip)	Automobiles and Parts	127,965	2.18
Bharti Airtel	Telecommunications Service Providers	122,276	2.09
Saudi Telecom Co	Telecommunications Service Providers	109,339	1.87
Delta Electronics	Electronic and Electrical Equipment	101,809	1.74
HCL Technologies	Software and Computer Services	93,194	1.59
Li Auto (P Chip)	Automobiles and Parts	91,856	1.57
Totals		1,660,060	28.35

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (GBPm)	Wgt %
10	Technology	112	1,406,660	24.02
15	Telecommunications	44	613,416	10.47
20	Health Care	60	130,557	2.23
30	Financials	230	1,086,304	18.55
35	Real Estate	38	202,555	3.46
40	Consumer Discretionary	96	1,060,826	18.11
45	Consumer Staples	83	194,445	3.32
50	Industrials	142	595,816	10.17
55	Basic Materials	56	132,443	2.26
60	Energy	21	111,844	1.91
65	Utilities	54	321,683	5.49
Totals		936	5,856,551	100.00

INFORMATION

Index Universe

FTSE Emerging 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 %
Brazil	54	352,825	6.02
Chile	17	65,073	1.11
China	319	1,809,828	30.90
Colombia	1	900	0.02
Czech Rep.	2	3,127	0.05
Egypt	1	3,167	0.05
Greece	11	53,052	0.91
Hungary	4	14,624	0.25
Iceland	2	2,224	0.04
India	171	1,417,633	24.21
Indonesia	14	39,175	0.67
Kuwait	6	38,751	0.66
Malaysia	28	87,005	1.49
Mexico	29	127,156	2.17
Philippines	14	37,492	0.64
Qatar	8	19,824	0.34
Romania	1	3,649	0.06
Saudi Arabia	37	198,133	3.38
South Africa	33	220,692	3.77
Taiwan	112	1,115,794	19.05
Thailand	32	154,727	2.64
Turkiye	25	30,511	0.52
UAE	15	61,188	1.04
Totals	936	5,856,551	100.00

Index Characteristics

Attributes	FTSE Emerging Custom Screened Paris-aligned (PAB)
Number of constituents	936
Net MCap (GBPm)	5,856,551
Dividend Yield %	2.64
Constituent Sizes (Net MCap GBPm)	
Average	6,257
Largest	386,945
Smallest	153
Median	1,555
Weight of Largest Constituent (%)	6.61
Top 10 Holdings (% Index MCap)	28.35

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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