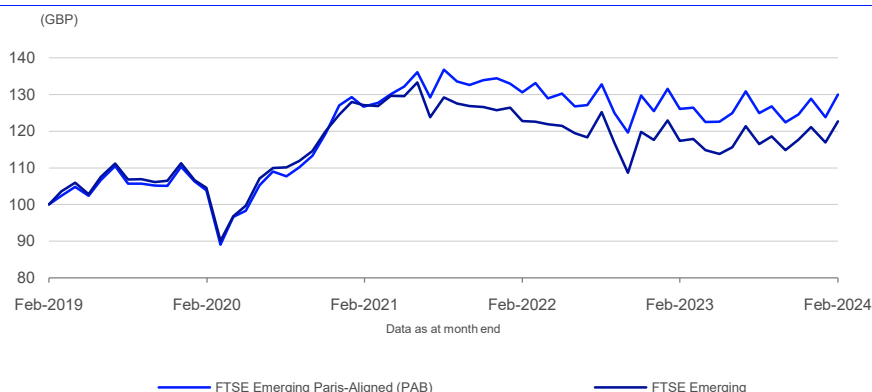


FTSE Emerging Paris-Aligned (PAB) Index (GBP)

Data as at: 29 February 2024

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)	4.3	4.0	0.9	3.1	2.6	30.0	0.9	5.4	12.3	13.3	14.1
FTSE Emerging	4.2	5.3	1.3	4.5	-3.5	22.7	-1.2	4.2	12.1	14.2	14.2

* 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 % (GBP)	2019	2020	2021	2022	2023
FTSE Emerging Paris-Aligned (PAB)	14.6	15.2	5.9	-6.7	2.7
FTSE Emerging	15.9	11.9	1.0	-6.4	2.9

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)	0.2	0.0	0.4	-	-7.7	-15.1	-24.9	-
FTSE Emerging	0.4	-0.2	0.3	0.5	-7.7	-19.2	-24.6	-31.1

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 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	ICB Sector	Net MCap (GBPm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	318,219	6.16
Infosys	India	Software and Computer Services	216,318	4.19
Alibaba Group Holding (P Chip)	China	Retailers	213,299	4.13
Bharti Airtel	India	Telecommunications Service Providers	134,856	2.61
Delta Electronics	Taiwan	Electronic and Electrical Equipment	105,485	2.04
HCL Technologies	India	Software and Computer Services	91,246	1.77
Adani Green Energy	India	Electricity	70,085	1.36
Tata Consumer Products	India	Beverages	59,977	1.16
Quanta Computer	Taiwan	Technology Hardware and Equipment	58,273	1.13
Wipro	India	Software and Computer Services	51,986	1.01
Totals			1,319,744	25.54

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE Emerging Paris-Aligned (PAB)		FTSE Emerging		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	108	24.52	223	23.67	0.85
15	Telecommunications	55	9.17	74	3.95	5.21
20	Health Care	81	4.31	178	3.61	0.70
30	Financials	234	17.96	316	23.07	-5.12
35	Real Estate	51	4.30	101	2.19	2.11
40	Consumer Discretionary	112	12.31	278	12.11	0.20
45	Consumer Staples	95	6.70	168	6.00	0.70
50	Industrials	152	10.77	364	8.23	2.54
55	Basic Materials	72	3.01	242	6.30	-3.29
60	Energy	24	2.19	109	7.06	-4.88
65	Utilities	51	4.77	134	3.80	0.97
Totals		1035	100.00	2187	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 Breakdown - FTSE Emerging Paris-Aligned (PAB)

	FTSE Emerging Paris-Aligned (PAB)		FTSE Emerging		
Country	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Brazil	58	4.86	83	6.48	-1.62
Chile	17	0.88	21	0.60	0.29
China	394	27.50	1237	28.32	-0.82
Colombia	3	0.10	5	0.17	-0.07
Czech Rep.	2	0.02	5	0.15	-0.13
Egypt	1	0.02	3	0.09	-0.07
Greece	11	0.47	26	0.65	-0.18
Hungary	3	0.09	4	0.29	-0.20
Iceland	3	0.03	10	0.12	-0.09
India	159	27.55	213	21.62	5.93
Indonesia	18	0.77	42	2.22	-1.45
Kuwait	5	0.16	9	0.94	-0.78
Malaysia	27	1.48	39	1.78	-0.30
Mexico	35	3.54	39	3.22	0.32
Pakistan	-	-	1	0.00	0.00
Philippines	18	1.16	26	0.81	0.35
Qatar	7	0.17	17	1.02	-0.86
Romania	1	0.02	6	0.14	-0.13
Saudi Arabia	32	1.65	56	4.87	-3.22
South Africa	35	2.97	41	3.08	-0.11
Taiwan	108	22.46	119	18.25	4.21
Thailand	34	2.49	50	2.07	0.42
Turkiye	44	0.89	104	1.30	-0.40
UAE	20	0.73	31	1.82	-1.08
Totals	1035	100.00	2187	100.00	

Index Characteristics

Attributes	FTSE Emerging Paris-Aligned (PAB)	FTSE Emerging
Number of constituents	1035	2187
Net MCap (GBPm)	5,167,531	5,261,874
Dividend Yield %	2.73	3.09
Constituent Sizes (Net MCap GBPm)		
Average	4,993	2,406
Largest	318,219	414,170
Smallest	184	16
Median	1,358	551
Weight of Largest Constituent (%)	6.16	7.87
Top 10 Holdings (% Index MCap)	25.54	21.24

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