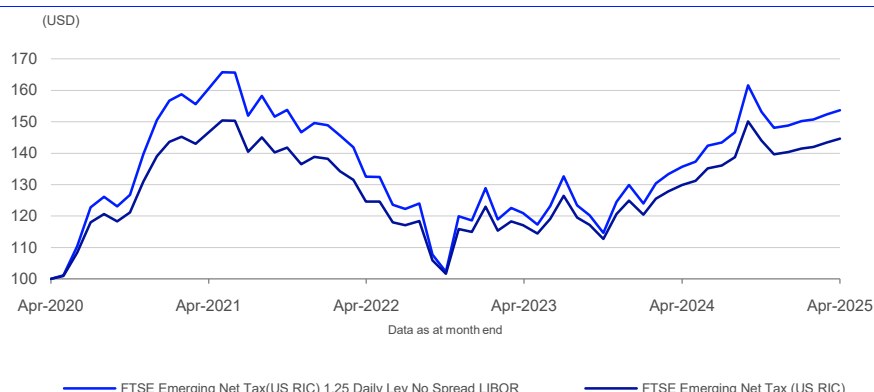


FTSE Emerging Net Tax (US RIC) 1.25x Daily Leveraged No Spread LIBOR Index

Data as at: 30 April 2025

The FTSE Emerging 1.25x Daily Leveraged No Spread LIBOR Index aims to reflect a multiple of the daily performance of the underlying FTSE Emerging Index, with no finance cost or liquidity spread. The index removes the spread between overnight interest rates and the longer term 12 month interest rate. FTSE Emerging 1.25x Daily Leveraged No Spread Index is also available.

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 Net Tax(US RIC) 1.25 Daily Lev No Spread LIBOR	2.3	0.3	3.2	13.2	15.9	53.7	5.1	9.0	19.6	20.5	18.7
FTSE Emerging Net Tax (US RIC)	2.2	0.4	3.1	11.4	16.1	44.7	5.1	7.7	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

Year-on-Year Performance - Total Return

Index % (USD)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE Emerging Net Tax(US RIC) 1.25 Daily Lev No Spread LIBOR	-20.7	13.4	37.0	-17.0	25.5	18.1	-0.6	-20.7	9.5	14.6
FTSE Emerging Net Tax (US RIC)	-15.5	13.2	32.1	-13.3	20.2	15.2	-0.2	-17.2	8.7	12.4

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Emerging Net Tax(US RIC) 1.25 Daily Lev No Spread LIBOR	0.7	0.3	0.5	0.2	-18.8	-23.0	-41.6	-43.0
FTSE Emerging Net Tax (US RIC)	0.7	0.3	0.5	0.2	-15.2	-18.6	-35.2	-35.5

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

Drawdown – based on daily data

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

Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, both real time and end of day. Net of tax indexes are also available.

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

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	681,443	8.65
Tencent Holdings (P Chip)	China	Software and Computer Services	377,037	4.79
Alibaba Group Holding (P Chip)	China	Retailers	256,847	3.26
HDFC Bank	India	Banks	128,172	1.63
Reliance Industries	India	Oil Gas and Coal	110,433	1.40
Xiaomi (P Chip)	China	Telecommunications Equipment	109,882	1.40
Meituan Dianping (P Chip)	China	Software and Computer Services	92,444	1.17
ICICI Bank	India	Banks	88,375	1.12
China Construction Bank (H)	China	Banks	76,802	0.98
PDD Holdings Inc ADS (N Shares)	China	Software and Computer Services	74,584	0.95
Totals			1,996,019	25.35

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	236	1,981,616	25.17
1510	Telecommunications	75	390,398	4.96
2010	Health Care	188	286,062	3.63
3010	Banks	171	1,425,353	18.10
3020	Financial Services	121	242,923	3.09
3030	Insurance	46	234,951	2.98
3510	Real Estate	98	174,272	2.21
4010	Automobiles and Parts	71	239,235	3.04
4020	Consumer Products and Services	81	187,178	2.38
4030	Media	30	24,235	0.31
4040	Retailers	48	406,428	5.16
4050	Travel and Leisure	43	135,995	1.73
4510	Food Beverage and Tobacco	116	279,331	3.55
4520	Personal Care Drug and Grocery Stores	49	130,442	1.66
5010	Construction and Materials	84	150,828	1.92
5020	Industrial Goods and Services	294	455,850	5.79
5510	Basic Resources	141	314,778	4.00
5520	Chemicals	106	118,533	1.51
6010	Energy	115	419,903	5.33
6510	Utilities	140	275,989	3.50
Totals		2253	7,874,300	100.00

INFORMATION

Index Universe

FTSE Emerging Index

Index Launch

13 February 2018

Base Date

25 January 2018

Base Value

10000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD

Review Dates

Semi-annually in March and September

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	79	361,909	4.60
Chile	20	49,744	0.63
China	1241	2,580,238	32.77
Colombia	5	11,052	0.14
Czech Rep.	4	13,905	0.18
Egypt	1	3,992	0.05
Greece	28	57,601	0.73
Hungary	5	27,554	0.35
Iceland	8	6,331	0.08
India	258	1,753,779	22.27
Indonesia	39	113,772	1.44
Kuwait	8	68,315	0.87
Malaysia	40	141,992	1.80
Mexico	37	188,275	2.39
Philippines	23	48,646	0.62
Qatar	17	69,721	0.89
Romania	7	11,793	0.15
Saudi Arabia	66	343,943	4.37
South Africa	40	275,072	3.49
Taiwan	129	1,389,352	17.64
Thailand	46	135,880	1.73
Turkiye	117	73,759	0.94
UAE	35	147,677	1.88
Totals	2253	7,874,300	100.00

Index Characteristics

Attributes	FTSE Emerging Net Tax(US RIC) 1.25 Daily Lev No Spread LIBOR
Number of constituents	2253
Net MCap (USDm)	7,874,300
Constituent Sizes (Net MCap USDm)	
Average	3,495
Largest	681,443
Smallest	21
Median	764
Weight of Largest Constituent (%)	8.65
Top 10 Holdings (% Index MCap)	25.35

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