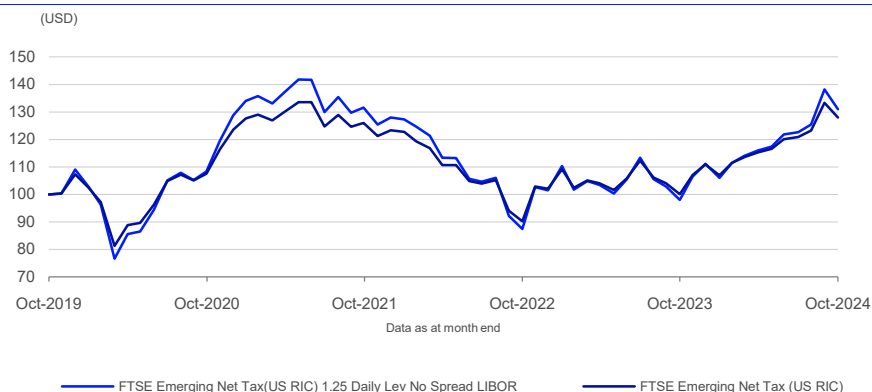


FTSE Emerging Net Tax (US RIC) 1.25x Daily Leveraged No Spread LIBOR Index

Data as at: 31 October 2024

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	6.9	12.9	17.9	33.7	-0.4	31.0	-0.1	5.6	15.6	20.0	22.6
FTSE Emerging Net Tax (US RIC)	5.8	10.9	15.3	27.8	1.6	27.9	0.5	5.1	12.5	16.0	18.1

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Emerging Net Tax(US RIC) 1.25 Daily Lev No Spread LIBOR	0.3	-20.7	13.4	37.0	-17.0	25.5	18.1	-0.6	-20.7	9.5
FTSE Emerging Net Tax (US RIC)	1.2	-15.5	13.2	32.1	-13.3	20.2	15.2	-0.2	-17.2	8.7

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	2.1	0.0	0.2	0.2	-10.1	-35.6	-41.6	-43.0
FTSE Emerging Net Tax (US RIC)	2.1	0.0	0.3	0.2	-8.1	-30.2	-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	771,628	9.90
Tencent Holdings (P Chip)	China	Software and Computer Services	322,178	4.13
Alibaba Group Holding (P Chip)	China	Retailers	206,624	2.65
Meituan Dianping (P Chip)	China	Software and Computer Services	132,325	1.70
HDFC Bank	India	Banks	116,114	1.49
Reliance Industries	India	Oil Gas and Coal	105,195	1.35
PDD Holdings Inc ADS (N Shares)	China	Software and Computer Services	85,195	1.09
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	78,719	1.01
Infosys	India	Software and Computer Services	73,272	0.94
China Construction Bank (H)	China	Banks	72,405	0.93
Totals			1,963,655	25.20

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	230	2,138,791	27.45
1510	Telecommunications	73	312,319	4.01
2010	Health Care	183	270,743	3.47
3010	Banks	170	1,303,749	16.73
3020	Financial Services	116	231,041	2.97
3030	Insurance	45	239,673	3.08
3510	Real Estate	95	167,696	2.15
4010	Automobiles and Parts	70	216,575	2.78
4020	Consumer Products and Services	82	187,424	2.41
4030	Media	29	24,329	0.31
4040	Retailers	50	362,082	4.65
4050	Travel and Leisure	42	127,852	1.64
4510	Food Beverage and Tobacco	113	265,211	3.40
4520	Personal Care Drug and Grocery Stores	49	136,358	1.75
5010	Construction and Materials	85	156,062	2.00
5020	Industrial Goods and Services	291	475,032	6.10
5510	Basic Resources	142	310,814	3.99
5520	Chemicals	107	135,269	1.74
6010	Energy	113	444,404	5.70
6510	Utilities	141	286,192	3.67
Totals		2226	7,791,614	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	80	357,908	4.59
Chile	20	40,007	0.51
China	1233	2,385,581	30.62
Colombia	4	8,177	0.10
Czech Rep.	4	10,541	0.14
Egypt	1	3,699	0.05
Greece	29	45,141	0.58
Hungary	5	20,145	0.26
Iceland	10	9,080	0.12
India	243	1,731,344	22.22
Indonesia	39	144,306	1.85
Kuwait	8	60,132	0.77
Malaysia	39	146,894	1.89
Mexico	37	165,378	2.12
Philippines	23	52,688	0.68
Qatar	17	69,520	0.89
Romania	7	11,519	0.15
Saudi Arabia	64	337,995	4.34
South Africa	40	262,660	3.37
Taiwan	128	1,562,126	20.05
Thailand	49	156,774	2.01
Turkiye	114	81,222	1.04
UAE	32	128,775	1.65
Totals	2226	7,791,614	100.00

Index Characteristics

Attributes	FTSE Emerging Net Tax(US RIC) 1.25 Daily Lev No Spread LIBOR
Number of constituents	2226
Net MCap (USDm)	7,791,614
Constituent Sizes (Net MCap USDm)	
Average	3,500
Largest	771,628
Smallest	32
Median	798
Weight of Largest Constituent (%)	9.90
Top 10 Holdings (% Index MCap)	25.20

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