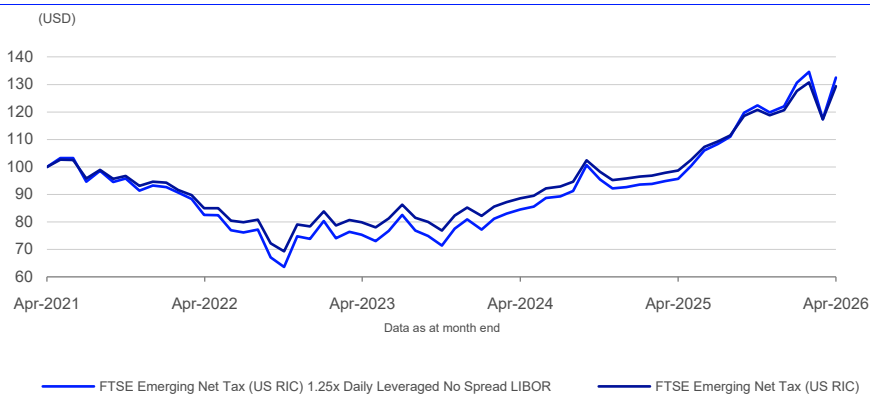


FTSE Emerging Net Tax (US RIC) 1.25x Daily Leveraged No Spread LIBOR Index

Data as at: 30 April 2026

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) 1.25x Daily Leveraged No Spread LIBOR	1.4	8.2	8.6	38.5	75.9	32.5	20.7	5.8	17.6	18.9	19.5
FTSE Emerging Net Tax (US RIC)	1.4	7.1	7.2	31.1	62.0	29.4	17.4	5.3	14.0	15.1	15.7

* 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 % (USD)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE Emerging Net Tax (US RIC) 1.25x Daily Leveraged No Spread LIBOR	13.4	37.0	-17.0	25.5	18.1	-0.6	-20.7	9.5	14.6	31.7
FTSE Emerging Net Tax (US RIC)	13.2	32.1	-13.3	20.2	15.2	-0.2	-17.2	8.7	12.4	26.1

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) 1.25x Daily Leveraged No Spread LIBOR	2.1	1.1	0.3	0.5	-13.7	-18.8	-39.2	-43.0
FTSE Emerging Net Tax (US RIC)	2.1	1.2	0.3	0.5	-11.0	-15.2	-33.2	-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	1,635,996	15.87
Tencent Holdings (P Chip)	China	Software and Computer Services	369,328	3.58
Alibaba Group Holding (P Chip)	China	Retailers	287,401	2.79
Delta Electronics	Taiwan	Electronic and Electrical Equipment	131,438	1.28
MediaTek	Taiwan	Technology Hardware and Equipment	120,615	1.17
Reliance Industries	India	Oil Gas and Coal	102,701	1.00
China Construction Bank (H)	China	Banks	97,920	0.95
HDFC Bank	India	Banks	92,121	0.89
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	84,158	0.82
PDD Holdings Inc ADS (N Shares)	China	Software and Computer Services	75,858	0.74
Totals			2,997,537	29.08

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	263	3,358,682	32.59
1510	Telecommunications	76	424,585	4.12
2010	Health Care	179	327,308	3.18
3010	Banks	174	1,582,355	15.35
3020	Financial Services	126	302,249	2.93
3030	Insurance	46	281,979	2.74
3510	Real Estate	98	180,891	1.76
4010	Automobiles and Parts	72	229,541	2.23
4020	Consumer Products and Services	84	206,889	2.01
4030	Media	29	13,210	0.13
4040	Retailers	48	420,718	4.08
4050	Travel and Leisure	45	129,840	1.26
4510	Food Beverage and Tobacco	111	256,046	2.48
4520	Personal Care Drug and Grocery Stores	45	119,569	1.16
5010	Construction and Materials	82	162,966	1.58
5020	Industrial Goods and Services	297	718,378	6.97
5510	Basic Resources	153	563,826	5.47
5520	Chemicals	107	171,980	1.67
6010	Energy	114	535,474	5.20
6510	Utilities	140	320,469	3.11
Totals		2289	10,306,953	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	67	511,444	4.96
Chile	21	71,985	0.70
China	1275	3,028,966	29.39
Colombia	6	22,045	0.21
Czech Rep.	4	15,055	0.15
Egypt	2	7,652	0.07
Greece	30	75,524	0.73
Hungary	6	45,462	0.44
Iceland	7	7,385	0.07
India	276	1,646,602	15.98
Indonesia	39	91,016	0.88
Kuwait	8	74,034	0.72
Malaysia	38	168,252	1.63
Mexico	34	239,357	2.32
Philippines	23	42,135	0.41
Qatar	17	68,644	0.67
Romania	6	13,530	0.13
Saudi Arabia	64	348,057	3.38
South Africa	41	404,251	3.92
Taiwan	132	2,990,259	29.01
Thailand	44	159,220	1.54
Turkiye	115	111,067	1.08
UAE	34	165,010	1.60
Totals	2289	10,306,953	100.00

Index Characteristics

Attributes	FTSE Emerging Net Tax (US RIC) 1.25x Daily Leveraged No Spread LIBOR
Number of constituents	2289
Net MCap (USDm)	10,306,953
Constituent Sizes (Net MCap USDm)	
Average	4,503
Largest	1,635,996
Smallest	48
Median	980
Weight of Largest Constituent (%)	15.87
Top 10 Holdings (% Index MCap)	29.08

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