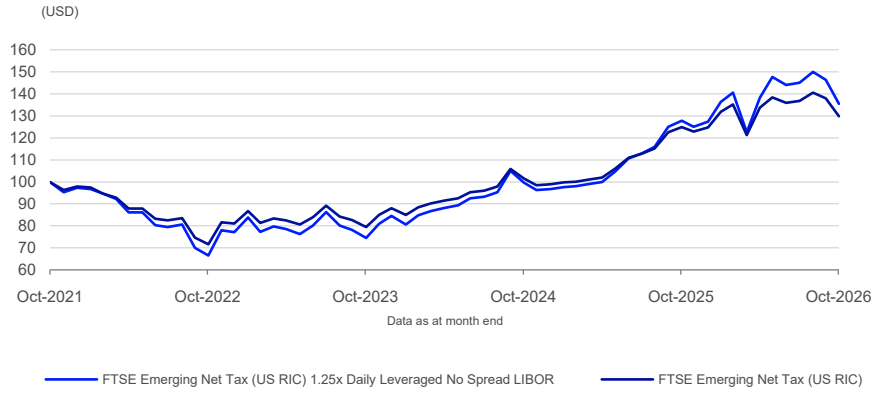
FTSE Emerging Net Tax (US RIC) 1.25x Daily Leveraged No Spread LIBOR Index

Data as at: 30 October 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	-6.6	-2.0	6.4	6.1	81.9	35.6	22.1	6.3	19.8	20.1	19.5
FTSE Emerging Net Tax (US RIC)	-5.1	-2.9	4.1	4.0	63.4	29.9	17.8	5.4	15.8	15.9	15.6

* 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	0.2	1.1	0.3	0.4	-13.7	-18.8	-35.6	-43.0
FTSE Emerging Net Tax (US RIC)	0.2	1.2	0.3	0.5	-11.0	-15.2	-30.2	-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	1,764,672	17.72
Tencent Holdings (P Chip)	China	Software and Computer Services	305,145	3.06
Alibaba Group Holding (P Chip)	China	Retailers	234,247	2.35
MediaTek	Taiwan	Technology Hardware and Equipment	176,155	1.77
China Construction Bank (H)	China	Banks	115,543	1.16
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	91,620	0.92
HDFC Bank	India	Banks	83,129	0.83
Reliance Industries	India	Oil Gas and Coal	82,378	0.83
Industrial and Commercial Bank of China (H)	China	Banks	80,362	0.81
Delta Electronics	Taiwan	Electronic and Electrical Equipment	78,788	0.79
Totals			**3,012,041**	**30.25**

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	313	3,578,571	35.93
1510	Telecommunications	75	384,159	3.86
2010	Health Care	165	341,001	3.42
3010	Banks	172	1,605,684	16.12
3020	Financial Services	121	260,052	2.61
3030	Insurance	47	290,571	2.92
3510	Real Estate	91	175,785	1.77
4010	Automobiles and Parts	69	171,848	1.73
4020	Consumer Products and Services	82	197,984	1.99
4030	Media	24	9,119	0.09
4040	Retailers	42	353,718	3.55
4050	Travel and Leisure	43	111,101	1.12
4510	Food Beverage and Tobacco	104	234,432	2.35
4520	Personal Care Drug and Grocery Stores	42	100,471	1.01
5010	Construction and Materials	84	151,165	1.52
5020	Industrial Goods and Services	309	614,455	6.17
5510	Basic Resources	151	453,244	4.55
5520	Chemicals	117	179,168	1.80
6010	Energy	111	474,289	4.76
6510	Utilities	136	271,694	2.73
Totals		**2298**	**9,958,510**	**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	64	414,305	4.16
Chile	21	63,044	0.63
China	1315	2,630,538	26.41
Colombia	8	30,168	0.30
Czech Rep.	5	15,068	0.15
Egypt	3	7,776	0.08
Hungary	6	43,768	0.44
Iceland	7	6,972	0.07
India	274	1,598,444	16.05
Indonesia	35	60,337	0.61
Kuwait	8	67,854	0.68
Malaysia	37	156,550	1.57
Mexico	35	228,615	2.30
Philippines	21	39,779	0.40
Qatar	17	61,314	0.62
Romania	6	14,706	0.15
Saudi Arabia	64	311,532	3.13
South Africa	41	372,926	3.74
Taiwan	136	3,433,866	34.48
Thailand	40	152,146	1.53
Turkiye	113	70,523	0.71
UAE	36	174,662	1.75
Vietnam	6	3,617	0.04
Totals	**2298**	**9,958,510**	**100.00**

Index Characteristics

Attributes	FTSE Emerging Net Tax (US RIC) 1.25x Daily Leveraged No Spread LIBOR
Number of constituents	2298
Net MCap (USDm)	9,958,510
Constituent Sizes (Net MCap USDm)	
Average	4,334
Largest	1,764,672
Smallest	0
Median	808
Weight of Largest Constituent (%)	17.72
Top 10 Holdings (% Index MCap)	30.25

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