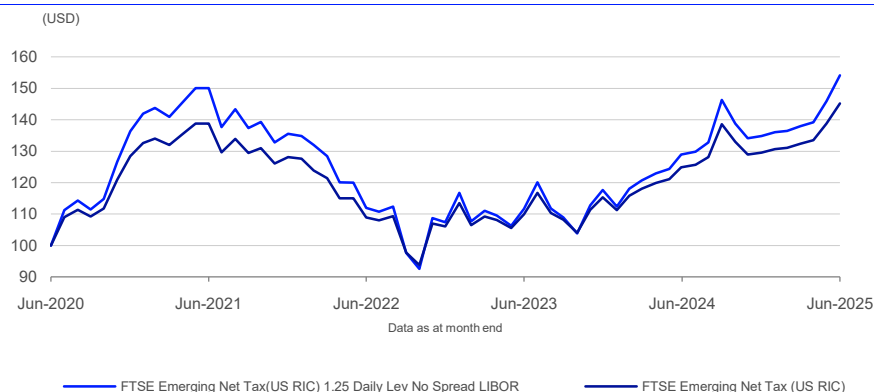


FTSE Emerging Net Tax (US RIC) 1.25x Daily Leveraged No Spread LIBOR Index

Data as at: 30 June 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	11.7	14.4	14.4	19.6	37.7	54.2	11.3	9.0	19.9	19.7	18.6
FTSE Emerging Net Tax (US RIC)	9.7	12.1	12.1	16.3	33.3	45.2	10.1	7.7	15.8	15.8	15.0

* 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	0.9	0.6	0.5	0.2	-18.8	-19.5	-41.6	-43.0
FTSE Emerging Net Tax (US RIC)	1.0	0.7	0.5	0.3	-15.2	-15.8	-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	881,000	10.37
Tencent Holdings (P Chip)	China	Software and Computer Services	396,297	4.67
Alibaba Group Holding (P Chip)	China	Retailers	249,931	2.94
HDFC Bank	India	Banks	132,215	1.56
Xiaomi (P Chip)	China	Telecommunications Equipment	131,610	1.55
Reliance Industries	India	Oil Gas and Coal	119,208	1.40
China Construction Bank (H)	China	Banks	97,073	1.14
ICICI Bank	India	Banks	88,919	1.05
Meituan Dianping (P Chip)	China	Software and Computer Services	84,961	1.00
PDD Holdings Inc ADS (N Shares)	China	Software and Computer Services	79,488	0.94
Totals			2,260,702	26.61

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	237	2,286,074	26.91
1510	Telecommunications	75	421,014	4.96
2010	Health Care	188	306,805	3.61
3010	Banks	171	1,519,937	17.89
3020	Financial Services	121	273,318	3.22
3030	Insurance	46	261,978	3.08
3510	Real Estate	98	172,610	2.03
4010	Automobiles and Parts	72	248,079	2.92
4020	Consumer Products and Services	83	206,645	2.43
4030	Media	30	25,795	0.30
4040	Retailers	49	409,858	4.83
4050	Travel and Leisure	43	138,070	1.63
4510	Food Beverage and Tobacco	115	258,918	3.05
4520	Personal Care Drug and Grocery Stores	49	128,467	1.51
5010	Construction and Materials	85	153,276	1.80
5020	Industrial Goods and Services	293	492,368	5.80
5510	Basic Resources	141	348,786	4.11
5520	Chemicals	106	124,969	1.47
6010	Energy	116	438,917	5.17
6510	Utilities	141	278,415	3.28
Totals		2259	8,494,300	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	75	370,199	4.36
Chile	20	49,469	0.58
China	1245	2,776,284	32.68
Colombia	5	11,141	0.13
Czech Rep.	4	14,059	0.17
Egypt	1	3,925	0.05
Greece	28	66,124	0.78
Hungary	5	28,470	0.34
Iceland	8	7,612	0.09
India	262	1,837,241	21.63
Indonesia	39	107,878	1.27
Kuwait	8	73,244	0.86
Malaysia	40	141,997	1.67
Mexico	37	186,219	2.19
Philippines	23	46,369	0.55
Qatar	17	71,514	0.84
Romania	7	13,698	0.16
Saudi Arabia	66	332,449	3.91
South Africa	40	303,342	3.57
Taiwan	129	1,695,929	19.97
Thailand	46	117,452	1.38
Turkiye	118	79,144	0.93
UAE	36	160,543	1.89
Totals	2259	8,494,300	100.00

Index Characteristics

Attributes	FTSE Emerging Net Tax(US RIC) 1.25 Daily Lev No Spread LIBOR
Number of constituents	2259
Net MCap (USDm)	8,494,300
Constituent Sizes (Net MCap USDm)	
Average	3,760
Largest	881,000
Smallest	32
Median	824
Weight of Largest Constituent (%)	10.37
Top 10 Holdings (% Index MCap)	26.61

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