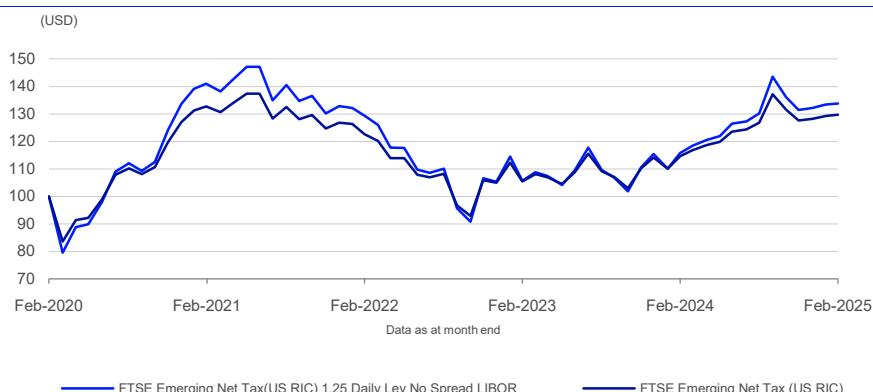


# FTSE Emerging Net Tax (US RIC) 1.25x Daily Leveraged No Spread LIBOR Index

Data as at: 28 February 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	1.8	2.8	1.2	15.6	3.4	33.8	1.1	6.0	15.8	19.5	22.0
FTSE Emerging Net Tax (US RIC)	1.7	2.4	1.2	13.2	5.8	29.8	1.9	5.3	12.6	15.6	17.6

\* 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)	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	1.0	0.1	0.3	0.2	-14.6	-30.5	-41.6	-43.0
FTSE Emerging Net Tax (US RIC)	1.0	0.2	0.3	0.2	-12.0	-24.8	-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	760,777	9.89
Tencent Holdings (P Chip)	China	Software and Computer Services	381,000	4.95
Alibaba Group Holding (P Chip)	China	Retailers	277,925	3.61
Meituan Dianping (P Chip)	China	Software and Computer Services	114,612	1.49
HDFC Bank	India	Banks	111,367	1.45
Xiaomi (P Chip)	China	Telecommunications Equipment	108,408	1.41
Reliance Industries	India	Oil Gas and Coal	91,073	1.18
PDD Holdings Inc ADS (N Shares)	China	Software and Computer Services	80,320	1.04
China Construction Bank (H)	China	Banks	79,107	1.03
MediaTek	Taiwan	Technology Hardware and Equipment	68,333	0.89
Totals			2,072,922	26.94

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	230	2,136,139	27.76
1510	Telecommunications	74	370,089	4.81
2010	Health Care	184	257,371	3.34
3010	Banks	170	1,337,181	17.38
3020	Financial Services	114	219,846	2.86
3030	Insurance	45	228,460	2.97
3510	Real Estate	95	165,717	2.15
4010	Automobiles and Parts	71	229,498	2.98
4020	Consumer Products and Services	82	179,671	2.33
4030	Media	31	24,485	0.32
4040	Retailers	48	425,936	5.53
4050	Travel and Leisure	42	128,513	1.67
4510	Food Beverage and Tobacco	115	250,588	3.26
4520	Personal Care Drug and Grocery Stores	48	119,284	1.55
5010	Construction and Materials	84	142,607	1.85
5020	Industrial Goods and Services	291	431,434	5.61
5510	Basic Resources	141	277,819	3.61
5520	Chemicals	108	119,305	1.55
6010	Energy	113	403,592	5.24
6510	Utilities	142	248,373	3.23
Totals		2228	7,695,906	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	81	326,562	4.24
Chile	20	46,250	0.60
China	1231	2,628,251	34.15
Colombia	4	10,716	0.14
Czech Rep.	4	12,014	0.16
Egypt	1	3,742	0.05
Greece	29	51,004	0.66
Hungary	5	23,662	0.31
Iceland	9	6,737	0.09
India	245	1,486,173	19.31
Indonesia	39	105,075	1.37
Kuwait	8	68,543	0.89
Malaysia	38	138,708	1.80
Mexico	37	165,223	2.15
Philippines	23	44,568	0.58
Qatar	17	69,563	0.90
Romania	7	11,128	0.14
Saudi Arabia	65	351,379	4.57
South Africa	40	252,519	3.28
Taiwan	128	1,530,341	19.89
Thailand	49	132,745	1.72
Turkiye	115	83,253	1.08
UAE	33	147,751	1.92
Totals	2228	7,695,906	100.00

Index Characteristics

Attributes	FTSE Emerging Net Tax(US RIC) 1.25 Daily Lev No Spread LIBOR
Number of constituents	2228
Net MCap (USDm)	7,695,906
Constituent Sizes (Net MCap USDm)	
Average	3,454
Largest	760,777
Smallest	19
Median	745
Weight of Largest Constituent (%)	9.89
Top 10 Holdings (% Index MCap)	26.94

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