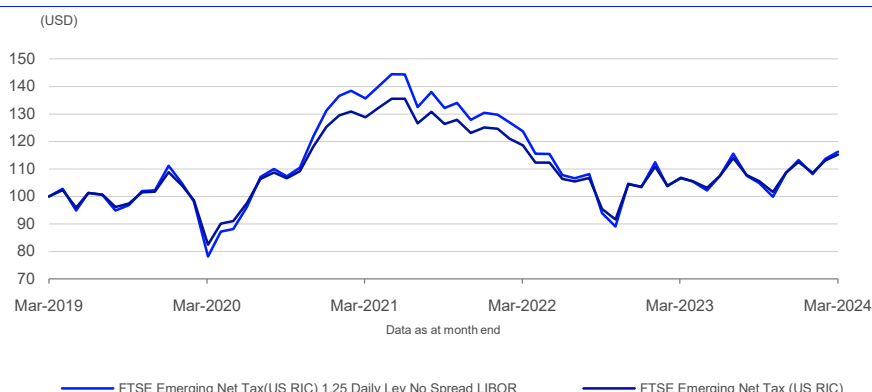


FTSE Emerging Net Tax (US RIC) 1.25x Daily Leveraged No Spread LIBOR Index

Data as at: 29 March 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	2.6	10.9	2.6	8.8	-14.3	16.2	-5.0	3.0	14.0	19.6	22.8
FTSE Emerging Net Tax (US RIC)	2.4	9.1	2.4	8.1	-10.6	15.2	-3.7	2.9	11.2	15.6	18.2

* 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	0.7	-0.3	0.1	0.1	-14.2	-39.2	-41.6	-44.3
FTSE Emerging Net Tax (US RIC)	0.8	-0.2	0.2	0.2	-11.3	-33.2	-35.2	-35.9

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	ICB Sector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	584,199	8.49
Tencent Holdings (P Chip)	China	Software and Computer Services	239,394	3.48
Alibaba Group Holding (P Chip)	China	Retailers	152,500	2.22
Reliance Industries	India	Oil Gas and Coal	119,708	1.74
HDFC Bank	India	Banks	96,957	1.41
PDD Holdings Inc ADS (N Shares)	China	Software and Computer Services	70,274	1.02
Meituan Dianping (P Chip)	China	Software and Computer Services	66,123	0.96
Infosys	India	Software and Computer Services	62,927	0.91
China Construction Bank (H)	China	Banks	56,298	0.82
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	55,899	0.81
Totals			1,504,277	21.87

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	231	1,699,977	24.72
1510	Telecommunications	73	265,699	3.86
2010	Health Care	179	233,818	3.40
3010	Banks	165	1,194,756	17.37
3020	Financial Services	114	210,138	3.06
3030	Insurance	44	178,285	2.59
3510	Real Estate	102	148,773	2.16
4010	Automobiles and Parts	70	188,507	2.74
4020	Consumer Products and Services	82	194,396	2.83
4030	Media	31	23,639	0.34
4040	Retailers	52	291,442	4.24
4050	Travel and Leisure	42	114,966	1.67
4510	Food Beverage and Tobacco	114	272,916	3.97
4520	Personal Care Drug and Grocery Stores	49	121,477	1.77
5010	Construction and Materials	88	151,633	2.20
5020	Industrial Goods and Services	283	420,214	6.11
5510	Basic Resources	136	298,112	4.33
5520	Chemicals	108	138,579	2.01
6010	Energy	111	464,220	6.75
6510	Utilities	139	265,919	3.87
Totals		2213	6,877,466	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 Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	82	419,170	6.09
Chile	21	40,959	0.60
China	1241	1,917,559	27.88
Colombia	3	8,610	0.13
Czech Rep.	4	10,027	0.15
Egypt	3	4,284	0.06
Greece	28	44,416	0.65
Hungary	4	18,733	0.27
Iceland	11	7,877	0.11
India	228	1,513,179	22.00
Indonesia	42	147,141	2.14
Kuwait	8	61,094	0.89
Malaysia	39	122,353	1.78
Mexico	38	225,980	3.29
Pakistan	1	282	0.00
Philippines	24	51,939	0.76
Qatar	17	65,538	0.95
Romania	7	10,738	0.16
Saudi Arabia	60	335,809	4.88
South Africa	40	210,899	3.07
Taiwan	122	1,319,644	19.19
Thailand	50	135,590	1.97
Turkiye	109	85,458	1.24
UAE	31	120,185	1.75
Totals	2213	6,877,466	100.00

Index Characteristics

Attributes	FTSE Emerging Net Tax(US RIC) 1.25 Daily Lev No Spread LIBOR
Number of constituents	2213
Net MCap (USDm)	6,877,466
Constituent Sizes (Net MCap USDm)	
Average	3,108
Largest	584,199
Smallest	22
Median	700
Weight of Largest Constituent (%)	8.49
Top 10 Holdings (% Index MCap)	21.87

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