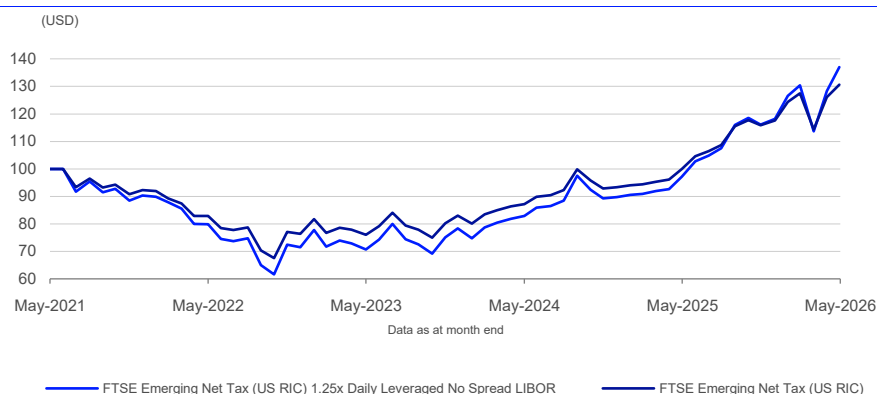


FTSE Emerging Net Tax (US RIC) 1.25x Daily Leveraged No Spread LIBOR Index

Data as at: 29 May 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	5.0	18.0	15.9	41.0	93.6	37.0	24.6	6.5	18.0	19.3	19.6
FTSE Emerging Net Tax (US RIC)	2.4	12.7	11.0	30.6	71.7	30.6	19.7	5.5	14.3	15.3	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	1.3	0.3	0.5	-13.7	-18.8	-39.2	-43.0
FTSE Emerging Net Tax (US RIC)	2.0	1.3	0.3	0.6	-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	1,825,258	17.13
Tencent Holdings (P Chip)	China	Software and Computer Services	337,118	3.16
Alibaba Group Holding (P Chip)	China	Retailers	275,640	2.59
MediaTek	Taiwan	Technology Hardware and Equipment	201,459	1.89
Delta Electronics	Taiwan	Electronic and Electrical Equipment	150,138	1.41
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	112,074	1.05
Reliance Industries	India	Oil Gas and Coal	94,748	0.89
China Construction Bank (H)	China	Banks	94,641	0.89
HDFC Bank	India	Banks	88,799	0.83
ICICI Bank	India	Banks	69,755	0.65
Totals			3,249,630	30.50

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	261	3,784,545	35.52
1510	Telecommunications	75	434,737	4.08
2010	Health Care	179	319,774	3.00
3010	Banks	174	1,563,827	14.68
3020	Financial Services	126	295,300	2.77
3030	Insurance	46	287,842	2.70
3510	Real Estate	98	180,824	1.70
4010	Automobiles and Parts	72	215,942	2.03
4020	Consumer Products and Services	84	202,959	1.90
4030	Media	29	12,376	0.12
4040	Retailers	48	409,092	3.84
4050	Travel and Leisure	45	123,367	1.16
4510	Food Beverage and Tobacco	111	251,735	2.36
4520	Personal Care Drug and Grocery Stores	45	114,528	1.07
5010	Construction and Materials	82	165,237	1.55
5020	Industrial Goods and Services	296	750,854	7.05
5510	Basic Resources	153	561,653	5.27
5520	Chemicals	107	166,928	1.57
6010	Energy	114	495,784	4.65
6510	Utilities	140	318,576	2.99
Totals		2285	10,655,879	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	465,721	4.37
Chile	21	71,530	0.67
China	1271	2,920,892	27.41
Colombia	6	22,052	0.21
Czech Rep.	4	15,030	0.14
Egypt	2	7,786	0.07
Greece	30	85,197	0.80
Hungary	6	46,209	0.43
Iceland	7	7,591	0.07
India	276	1,642,305	15.41
Indonesia	39	80,511	0.76
Kuwait	8	72,886	0.68
Malaysia	38	164,260	1.54
Mexico	34	244,717	2.30
Philippines	23	41,953	0.39
Qatar	17	69,724	0.65
Romania	6	14,074	0.13
Saudi Arabia	64	343,082	3.22
South Africa	41	412,395	3.87
Taiwan	132	3,495,026	32.80
Thailand	44	165,730	1.56
Turkiye	115	103,891	0.97
UAE	34	163,316	1.53
Totals	2285	10,655,879	100.00

Index Characteristics

Attributes	FTSE Emerging Net Tax (US RIC) 1.25x Daily Leveraged No Spread LIBOR
Number of constituents	2285
Net MCap (USDm)	10,655,879
Constituent Sizes (Net MCap USDm)	
Average	4,663
Largest	1,825,258
Smallest	48
Median	974
Weight of Largest Constituent (%)	17.13
Top 10 Holdings (% Index MCap)	30.50

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