

# FTSE Developed ex US All Cap Net Tax (US RIC) 1.25x Daily Leveraged No Spread LIBOR Index

Data as at: 30 June 2025

The FTSE Developed ex US All Cap Net Tax (US RIC) No Spread LIBOR Index aims to reflect a multiple of the daily performance of the underlying FTSE Developed ex US All Cap 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 Developed ex US All Cap Net Tax (US RIC) 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 Dev x US All Cap Net(US RIC)1.25 Daily Lev No Spr LIBOR	16.4	24.6	24.6	22.4	63.0	97.2	17.7	14.5	19.8	20.6	20.2
FTSE Developed ex US All Cap Net Tax (US RIC)	13.4	20.0	20.0	18.9	53.8	70.9	15.4	11.3	15.8	16.5	16.2

\* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE Dev x US All Cap Net(US RIC)1.25 Daily Lev No Spr LIBOR	-2.5	3.3	33.4	-18.7	27.8	11.4	14.4	-14.5	20.5	2.8
FTSE Developed ex US All Cap Net Tax (US RIC)	-1.8	3.1	26.3	-14.8	22.3	10.0	11.6	-15.6	18.0	3.4

## 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.

### 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 %
ASML Holding	Netherlands	Technology Hardware and Equipment	312,818	1.23
SAP	Germany	Software and Computer Services	311,264	1.22
Nestle	Switzerland	Food Producers	250,324	0.98
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	228,068	0.90
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	225,426	0.89
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	220,206	0.87
HSBC Hldgs	UK	Banks	212,990	0.84
Shell	UK	Oil Gas and Coal	209,137	0.82
AstraZeneca	UK	Pharmaceuticals and Biotechnology	207,687	0.82
Samsung Electronics	Korea	Telecommunications Equipment	207,206	0.81
Totals			2,385,126	9.38

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	357	2,397,249	9.43
1510	Telecommunications	87	905,183	3.56
2010	Health Care	266	2,340,060	9.20
3010	Banks	173	3,419,082	13.45
3020	Financial Services	172	1,070,863	4.21
3030	Insurance	82	1,449,004	5.70
3510	Real Estate	293	752,754	2.96
4010	Automobiles and Parts	116	725,416	2.85
4020	Consumer Products and Services	199	1,289,468	5.07
4030	Media	70	164,769	0.65
4040	Retailers	124	476,222	1.87
4050	Travel and Leisure	140	324,045	1.27
4510	Food Beverage and Tobacco	161	1,033,677	4.07
4520	Personal Care Drug and Grocery Stores	109	631,809	2.49
5010	Construction and Materials	194	758,969	2.99
5020	Industrial Goods and Services	657	4,049,240	15.93
5510	Basic Resources	193	934,293	3.67
5520	Chemicals	140	557,953	2.19
6010	Energy	117	1,238,010	4.87
6510	Utilities	120	906,805	3.57
Totals		3770	25,424,873	100.00

Index Characteristics

Attributes	FTSE Dev x US All Cap Net(US RIC)1.25 Daily Lev No Spr LIBOR
Number of constituents	3770
Net MCap (USDm)	25,424,873
Constituent Sizes (Net MCap USDm)	
Average	6,744
Largest	312,818
Smallest	29
Median	1,213
Weight of Largest Constituent (%)	1.23
Top 10 Holdings (% Index MCap)	9.38

INFORMATION

Index Universe

FTSE Developed All Cap ex US Index

Index Launch

13 February 2018

Base Date

5 February 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 %
Australia	285	1,604,351	6.31
Austria	24	76,291	0.30
Belgium	39	237,793	0.94
Canada	156	2,653,604	10.44
Denmark	40	471,635	1.86
Finland	33	228,809	0.90
France	125	2,145,402	8.44
Germany	145	2,034,869	8.00
Hong Kong	114	449,693	1.77
Ireland	7	67,229	0.26
Israel	73	225,977	0.89
Italy	84	707,154	2.78
Japan	1399	5,288,122	20.80
Korea	444	1,140,435	4.49
Netherlands	52	891,974	3.51
New Zealand	25	58,747	0.23
Norway	55	175,925	0.69
Poland	31	123,392	0.49
Portugal	14	43,921	0.17
Singapore	65	297,356	1.17
Spain	52	683,658	2.69
Sweden	141	733,736	2.89
Switzerland	115	1,907,943	7.50
UK	252	3,176,857	12.50
<b>Totals</b>	<b>3770</b>	<b>25,424,873</b>	<b>100.00</b>

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