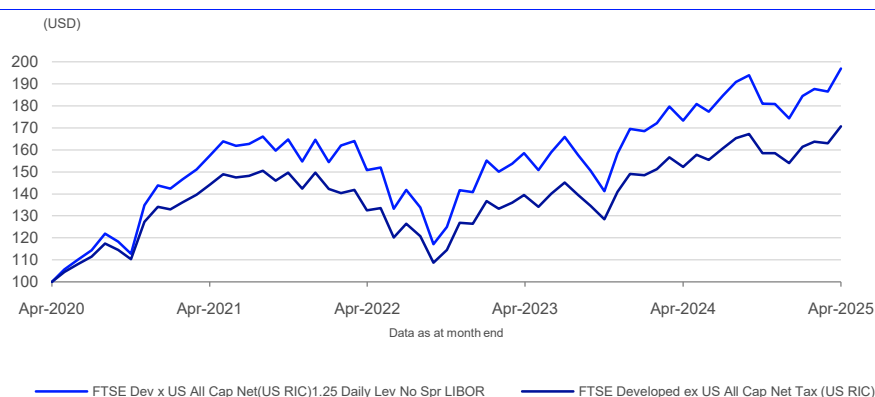


# FTSE Developed ex US All Cap Net Tax (US RIC) 1.25x Daily Leveraged No Spread LIBOR Index

Data as at: 30 April 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	6.8	8.9	13.0	13.7	30.7	97.1	9.3	14.5	19.8	21.9	20.2
FTSE Developed ex US All Cap Net Tax (US RIC)	5.8	7.7	10.8	12.1	28.8	70.8	8.8	11.3	15.7	17.5	16.1

\* 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 %
SAP	Germany	Software and Computer Services	318,194	1.33
Nestle	Switzerland	Food Producers	274,544	1.15
ASML Holding	Netherlands	Technology Hardware and Equipment	256,517	1.07
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	226,440	0.95
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	225,338	0.94
Toyota Motor	Japan	Automobiles and Parts	221,375	0.92
AstraZeneca	UK	Pharmaceuticals and Biotechnology	214,612	0.90
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	211,966	0.88
HSBC Hldgs	UK	Banks	198,392	0.83
Shell	UK	Oil Gas and Coal	198,267	0.83
Totals			2,345,645	9.79

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	358	2,091,793	8.73
1510	Telecommunications	87	854,203	3.57
2010	Health Care	272	2,360,504	9.85
3010	Banks	174	3,102,140	12.95
3020	Financial Services	171	992,708	4.14
3030	Insurance	82	1,402,554	5.85
3510	Real Estate	294	727,282	3.04
4010	Automobiles and Parts	116	752,332	3.14
4020	Consumer Products and Services	199	1,260,472	5.26
4030	Media	72	194,616	0.81
4040	Retailers	124	456,629	1.91
4050	Travel and Leisure	141	300,308	1.25
4510	Food Beverage and Tobacco	161	1,057,230	4.41
4520	Personal Care Drug and Grocery Stores	108	623,673	2.60
5010	Construction and Materials	195	710,086	2.96
5020	Industrial Goods and Services	657	3,624,791	15.13
5510	Basic Resources	195	911,087	3.80
5520	Chemicals	141	539,281	2.25
6010	Energy	118	1,123,471	4.69
6510	Utilities	120	870,055	3.63
Totals		3785	23,955,215	100.00

Index Characteristics

Attributes	FTSE Dev x US All Cap Net(US RIC)1.25 Daily Lev No Spr LIBOR
Number of constituents	3785
Net MCap (USDm)	23,955,215
Constituent Sizes (Net MCap USDm)	
Average	6,329
Largest	318,194
Smallest	0
Median	1,119
Weight of Largest Constituent (%)	1.33
Top 10 Holdings (% Index MCap)	9.79

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	1,506,262	6.29
Austria	24	69,596	0.29
Belgium	39	234,244	0.98
Canada	157	2,429,635	10.14
Denmark	42	451,652	1.89
Finland	33	217,484	0.91
France	125	2,045,962	8.54
Germany	147	1,950,312	8.14
Hong Kong	116	405,403	1.69
Ireland	7	60,440	0.25
Israel	73	178,788	0.75
Italy	84	666,126	2.78
Japan	1404	5,124,381	21.39
Korea	446	906,215	3.78
Netherlands	52	786,648	3.28
New Zealand	25	56,130	0.23
Norway	56	170,061	0.71
Poland	30	108,317	0.45
Portugal	14	39,341	0.16
Singapore	66	287,764	1.20
Spain	52	626,388	2.61
Sweden	141	723,560	3.02
Switzerland	114	1,869,319	7.80
UK	253	3,041,187	12.70
<b>Totals</b>	<b>3785</b>	<b>23,955,215</b>	<b>100.00</b>

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