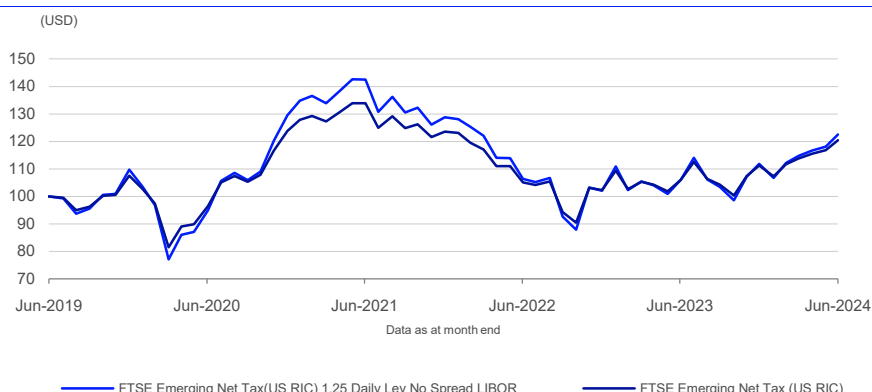


FTSE Emerging Net Tax (US RIC) 1.25x Daily Leveraged No Spread LIBOR Index

Data as at: 28 June 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	6.8	9.6	9.6	15.5	-14.1	22.5	-4.9	4.1	14.6	19.7	22.3
FTSE Emerging Net Tax (US RIC)	5.7	8.3	8.3	13.5	-10.1	20.4	-3.5	3.8	11.7	15.7	17.9

* 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	1.0	-0.2	0.2	0.1	-14.2	-38.8	-41.6	-44.3
FTSE Emerging Net Tax (US RIC)	1.1	-0.2	0.2	0.2	-11.3	-32.9	-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/Market	ICB Sector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	714,726	9.79
Tencent Holdings (P Chip)	China	Software and Computer Services	299,224	4.10
Alibaba Group Holding (P Chip)	China	Retailers	153,416	2.10
Reliance Industries	India	Oil Gas and Coal	124,658	1.71
HDFC Bank	India	Banks	113,586	1.56
PDD Holdings Inc ADS (N Shares)	China	Software and Computer Services	93,927	1.29
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	78,663	1.08
Meituan Dianping (P Chip)	China	Software and Computer Services	75,996	1.04
China Construction Bank (H)	China	Banks	68,990	0.95
Infosys	India	Software and Computer Services	65,876	0.90
Totals			1,789,063	24.51

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	230	1,970,473	26.99
1510	Telecommunications	74	282,684	3.87
2010	Health Care	178	234,745	3.22
3010	Banks	166	1,246,639	17.08
3020	Financial Services	116	210,257	2.88
3030	Insurance	44	192,830	2.64
3510	Real Estate	100	150,142	2.06
4010	Automobiles and Parts	69	198,853	2.72
4020	Consumer Products and Services	83	188,900	2.59
4030	Media	30	23,574	0.32
4040	Retailers	51	278,633	3.82
4050	Travel and Leisure	43	111,435	1.53
4510	Food Beverage and Tobacco	114	259,468	3.55
4520	Personal Care Drug and Grocery Stores	51	134,387	1.84
5010	Construction and Materials	88	154,462	2.12
5020	Industrial Goods and Services	283	455,268	6.24
5510	Basic Resources	139	311,367	4.27
5520	Chemicals	109	132,696	1.82
6010	Energy	112	481,232	6.59
6510	Utilities	139	282,319	3.87
Totals		2219	7,300,365	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	82	361,354	4.95
Chile	21	39,998	0.55
China	1238	2,050,913	28.09
Colombia	3	8,273	0.11
Czech Rep.	4	10,173	0.14
Egypt	3	4,031	0.06
Greece	29	44,490	0.61
Hungary	4	19,780	0.27
Iceland	11	7,714	0.11
India	231	1,711,779	23.45
Indonesia	42	132,860	1.82
Kuwait	8	57,954	0.79
Malaysia	39	133,830	1.83
Mexico	38	184,862	2.53
Pakistan	1	313	0.00
Philippines	24	47,316	0.65
Qatar	17	64,636	0.89
Romania	7	11,604	0.16
Saudi Arabia	62	324,909	4.45
South Africa	40	235,149	3.22
Taiwan	122	1,503,252	20.59
Thailand	50	128,320	1.76
Turkiye	111	99,088	1.36
UAE	32	117,765	1.61
Totals	2219	7,300,365	100.00

Index Characteristics

Attributes	FTSE Emerging Net Tax(US RIC) 1.25 Daily Lev No Spread LIBOR
Number of constituents	2219
Net MCap (USDm)	7,300,365
Constituent Sizes (Net MCap USDm)	
Average	3,290
Largest	714,726
Smallest	17
Median	706
Weight of Largest Constituent (%)	9.79
Top 10 Holdings (% Index MCap)	24.51

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