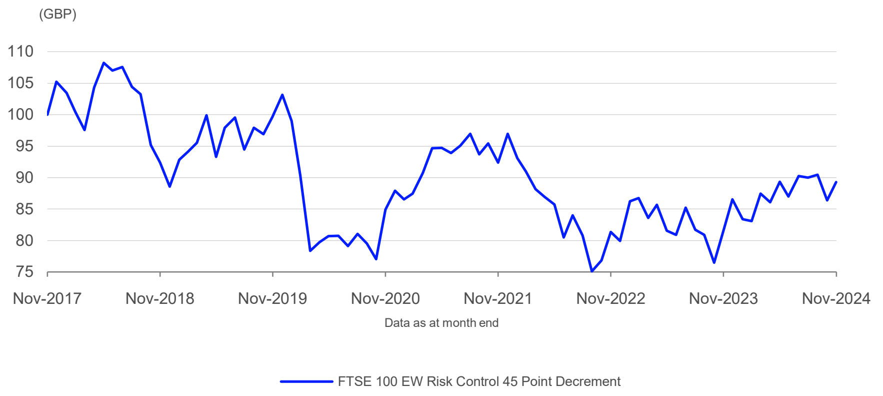
FTSE 100 EW Risk Control 45 Point Decrement Index

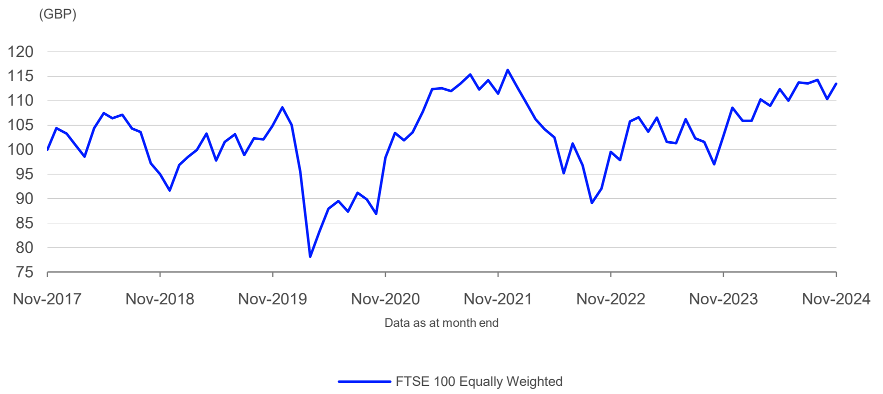
Data as at: 29 November 2024

The FTSE 100 EW Risk Control 45 Point Decrement Index represents the performance of an investment strategy that seeks to manage expected annualized volatility of the FTSE 100 Equally Weighted Index close to a 15% target, before deducting a 45 point fixed cost to the resulting index.

7-Year Performance - Total Return



7-Year Performance - Price Return



Performance and Volatility - Total Return

Index (GBP)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE 100 EW Risk Control 45 Point Decrement	-0.8	-0.1	3.2	9.5	-3.4	-10.4	-1.1	-2.2	13.8	14.1	15.0

* 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

FEATURES

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks in the underlying index 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.

Performance and Volatility - Price Return

Index (GBP)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE 100 Equally Weighted	-0.1	1.0	4.5	10.4	1.8	8.3	0.6	1.6	11.0	13.8	17.3

* 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 % (GBP)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE 100 EW Risk Control 45 Point Decrement	-0.8	-3.5	-1.1	11.2	-15.8	16.5	-14.8	10.3	-17.5	8.2

Year-on-Year Performance - Price Return

Index % (GBP)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE 100 Equally Weighted	1.5	0.2	9.3	9.8	-12.2	18.5	-4.8	12.4	-15.9	11.0

Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE 100 EW Risk Control 45 Point Decrement	0.7	-0.1	-0.1	-0.1	-8.2	-25.3	-29.6	-33.8

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

Return/Risk Ratio and Drawdown - Price Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE 100 Equally Weighted	0.9	0.0	0.1	0.2	-6.1	-26.3	-37.7	-37.7

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

INFORMATION

Index Universe

FTSE 100 Equally Weighted Index

Index Launch

20 March 2023

Base Date

9 December 2021

Base Value

900

Investability Screen

Underlying index is free float adjusted and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via SFTP and email

Currency

GBP, USD

Review Dates

Quarterly in March, June, September and December

Data definitions available from info@ftserussell.com

To learn more, visit lseg.com/ftse-russell; email info@ftserussell.com; or call your regional Client Services Team office:

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