



FTSE 100 Implied Volatility Index

Data as at: 31 December 2024

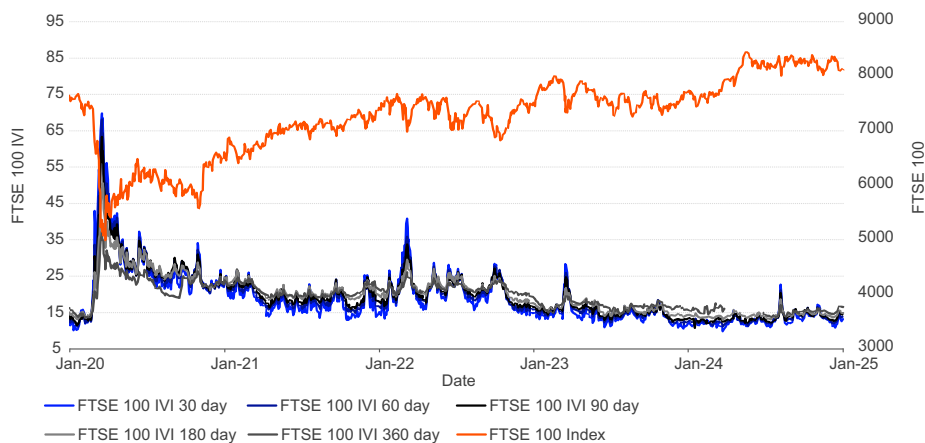
FTSE 100 IVI is a volatility index, which measures the interpolated 30,60, 90, 180 and 360 day annualised implied volatility of the underlying FTSE 100 index. Expected volatility is calculated from the prices of out-of-the money options available in the market, where the price of each option represents a market expectation of future volatility.

Index tickers are: IVUKX30, IVUKX60, IVUKX90, IVUKX180, IVUKX360

FTSE 100 IVI – Implied Volatility

Year	30 Day Volatility			60 Day Volatility			90 Day Volatility			180 Day Volatility			360 Day Volatility		
	mean	max	min	mean	max	min	mean	max	min	mean	max	min	mean	max	min
1Y	12.91	22.71	9.92	13.28	21.16	11.16	13.63	20.40	10.79	14.37	18.60	13.04	15.28	17.57	13.81
2023	14.47	28.36	10.64	15.08	25.96	11.86	15.47	24.69	12.58	16.09	21.81	13.82	16.83	19.69	14.58
2022	20.83	40.88	13.36	21.16	35.89	15.41	21.45	33.78	16.30	21.87	29.55	17.45	21.70	26.09	19.22
2021	17.82	26.20	12.94	18.97	26.49	14.92	19.84	26.85	16.01	20.90	26.66	18.33	20.93	24.63	18.95
2020	26.95	69.73	10.08	26.78	68.07	11.22	26.68	63.32	11.56	25.85	50.59	13.13	22.58	37.35	13.46
2019	13.78	22.14	9.63	14.38	22.78	10.75	15.03	22.67	11.70	15.91	21.74	13.43	15.96	20.95	13.88
Since 2000	19.16	84.82	6.02	19.42	68.07	9.06	19.62	63.32	9.05	20.57	50.59	10.16	20.71	43.84	11.20

FTSE 100 IVI – Implied Volatility



FEATURES

Objective

- The index provides an estimate of the market's volatility expectations on the underlying index between now and the index options' expiration, enabling investors to make better informed risk management and trading decisions.

Eligibility

- The index is comprised of out-of-the-money put and call options from two expirations which span the period of interest.
- The price of each option reflects the market's expectation of future volatility.

Transparency

- The indices are managed according to a transparent and publicly available set of rules.

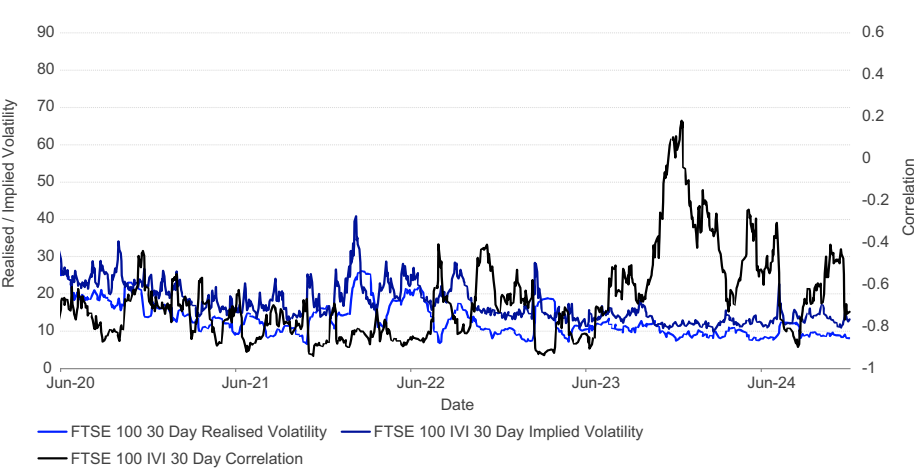
FTSE 100 IVI Correlation Implied Volatility & Index Level

Year	30 Day Correlation			90 Day Correlation		
	mean	max	min	mean	max	min
1Y	-0.49	0.18	-0.90	-0.54	-0.32	-0.71
2023	-0.66	0.10	-0.93	-0.79	-0.67	-0.89
2022	-0.58	-0.07	-0.90	-0.68	-0.37	-0.88
2021	-0.38	0.07	-0.85	-0.20	-0.04	-0.48
2020	-0.57	0.05	-0.97	-0.51	0.01	-0.92
2019	-0.61	0.00	-0.88	-0.46	0.01	-0.82
Since 2000	-0.59	0.42	-0.97	-0.43	0.11	-0.92

FTSE 100 IVI Realised and Implied Volatility

Year	30 Day Volatility		90 Day Volatility	
	IVI	RV	IVI	RV
1Y	12.91	9.47	13.63	9.66
2023	14.47	11.54	15.47	11.80
2022	20.83	16.16	21.45	16.52
2021	17.82	12.77	19.84	13.66
2020	26.95	26.32	26.68	26.92
2019	13.78	12.08	15.03	12.40
Since 2000	19.16	16.26	19.62	16.60

FTSE 100 Implied and Realised Volatility



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INFORMATION

Index Launch

18 February 2013

Index Calculation

End of Day

Historical Data

04 January 2000

Index Rules

www.ftserussell.com

Tickers

IVUKX30

IVUKX60

IVUKX90

IVUKX180

IVUKX360

Data definitions available from
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