

# FTSE 100 Daily Short and Leveraged Real Time Indices

Data as at: 30 May 2025

The FTSE 100 Short and Leveraged Real Time Index Series is designed to replicate a multiple of the performance which an investor experiences when they track the underlying reference index, with a daily reset of the leverage or short. The index series applies stop losses to limit downside risk during extreme market conditions.

The following variations are contained within the series:

- FTSE 100 Daily Leveraged RT TR (x2)
- FTSE 100 Daily Super Leveraged RT TR (x3)
- FTSE 100 Daily Ultra Leveraged RT TR (x4)
- FTSE 100 Daily Short Strategy RT Gross TR (-1x)
- FTSE 100 Daily Super Short RT TR (-2x)
- FTSE 100 Daily Ultra Short RT TR (-3x)

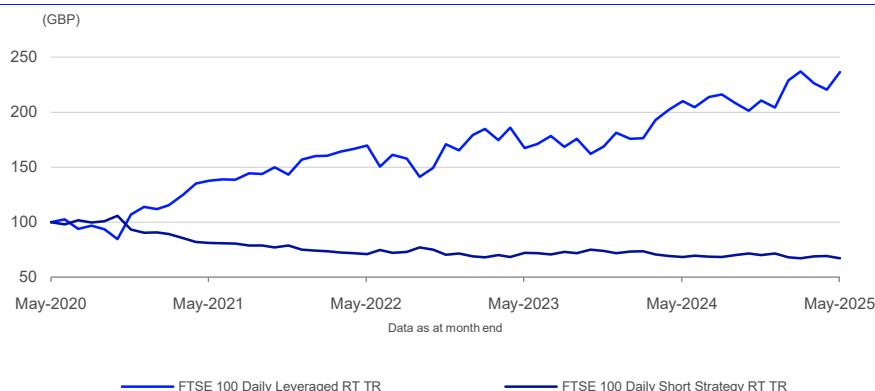
The Daily Leveraged Indices take into account the main components of the performance of daily leveraged investment strategies:

- Capital gains/losses associated with the underlying equity securities
- Cash dividends paid by the underlying equity securities
- Finance cost of the capital raised to lever the portfolio
- Liquidity spread to reflect the additional cost of sourcing long term liquidity
- Index rebalancing costs (where applicable to certain markets)

The Daily Short Indices take into account the main components of performance from daily shorting investment strategies:

- Capital gains/losses associated with the underlying equity securities
- Cash dividends paid by the underlying securities
- Interest earned on the initial capital as well as proceeds of the short sale
- Stock borrowing costs

## 5-Year Performance - Daily Leverage vs Daily Short



## FEATURES

### Coverage

Daily Leveraged and Short versions of the FTSE 100 Index.

### Objective

The indices are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

### Investability

Stocks in the underlying index are free-float weighted to ensure that only the investable opportunity set is included within the Indices.

### Liquidity

Stocks in the underlying index are screened to ensure that the indices are tradable.

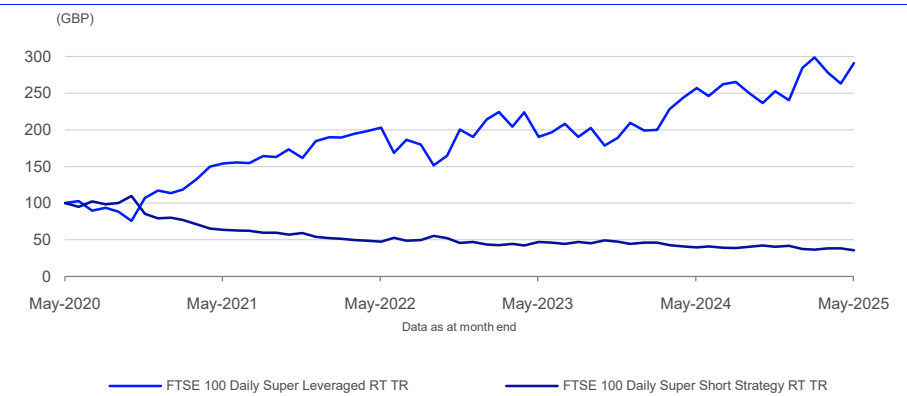
### Transparency

The Indices use a transparent, rules-based construction process. Index rules are freely available on the FTSE Russell website. We recommend investors read the rules relating to these Indices.

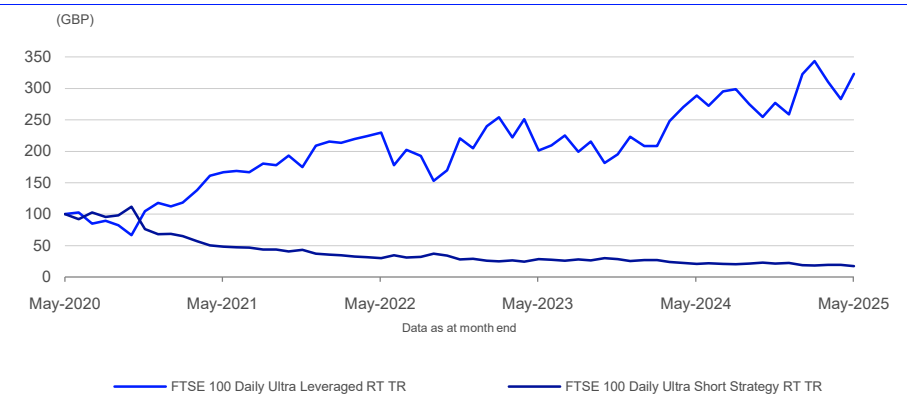
### Availability

The Indices are calculated based on total return methodologies, both real time and end-of-day.

5-Year Performance - Daily Super Leverage vs Daily Super Short



5-Year Performance - Daily Ultra Leverage vs Daily Ultra Short



Performance and Volatility

Index (GBP)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE 100 Daily Leveraged RT TR	-0.3	12.2	15.8	12.7	39.4	136.5	11.7	18.8	25.9	27.8	22.1
FTSE 100 Daily Super Leveraged RT TR	-2.6	15.2	21.1	13.4	43.5	191.2	12.8	23.8	39.1	42.1	33.3
FTSE 100 Daily Ultra Leveraged RT TR	-5.9	16.7	25.1	12.1	40.9	223.5	12.1	26.5	52.6	56.6	44.7
FTSE 100 Daily Short Strategy RT TR	0.2	-4.3	-6.3	-1.8	-5.2	-32.9	-1.8	-7.7	12.7	13.6	11.1
FTSE 100 Daily Super Short Strategy RT TR	-1.6	-11.5	-14.7	-9.5	-24.3	-64.2	-8.9	-18.6	25.3	27.0	22.1
FTSE 100 Daily Ultra Short Strategy RT TR	-4.3	-19.1	-23.2	-18.0	-42.2	-82.7	-16.7	-29.6	37.9	40.2	33.2

\* 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

Index % (GBP)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE 100 Daily Leveraged RT TR	-6.4	36.4	23.6	-18.8	34.2	-28.9	37.7	5.2	9.7	12.7
FTSE 100 Daily Super Leveraged RT TR	-13.9	52.0	35.5	-28.9	51.5	-47.9	57.6	3.0	10.1	14.8
FTSE 100 Daily Ultra Leveraged RT TR	-23.2	64.7	47.5	-38.8	68.6	-65.6	77.4	-1.8	8.9	15.9
FTSE 100 Daily Short Strategy RT TR	-0.9	-17.9	-11.1	8.8	-14.9	4.1	-17.0	-4.5	0.1	0.0
FTSE 100 Daily Super Short Strategy RT TR	-5.2	-34.7	-21.7	15.8	-29.1	-0.6	-32.2	-12.4	-5.6	-5.9
FTSE 100 Daily Ultra Short Strategy RT TR	-11.9	-49.6	-31.5	21.4	-41.7	-12.7	-45.5	-21.7	-12.1	-12.2

INFORMATION

Index Universe

FTSE 100 Index

Index Launch

January 2012

Base Date

30 December 2011

Base Value

10,000

Index Calculation

Real-time and end-of-day indices available

End-of-Day Distribution

Via SFTP and email

Currency

GBP

History

29 December 2006

Return/Risk Ratio and Drawdown

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE 100 Daily Leveraged RT TR	0.5	0.4	0.8	0.3	-25.2	-25.2	-25.5	-58.3
FTSE 100 Daily Super Leveraged RT TR	0.4	0.3	0.7	0.2	-36.2	-36.2	-37.3	-74.7
FTSE 100 Daily Ultra Leveraged RT TR	0.3	0.2	0.6	0.1	-46.1	-46.1	-48.2	-85.9
FTSE 100 Daily Short Strategy RT TR	-0.2	-0.1	-0.7	-0.5	-12.5	-14.4	-37.0	-53.6
FTSE 100 Daily Super Short Strategy RT TR	-0.4	-0.3	-0.8	-0.6	-24.1	-36.5	-67.5	-84.9
FTSE 100 Daily Ultra Short Strategy RT TR	-0.5	-0.4	-0.9	-0.7	-34.3	-54.8	-84.6	-96.1

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

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info@ftserussell.com

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call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333  
Tokyo +81 3 6441 1430  
Sydney +61 (0) 2 7228 5659