FTSE 100 Daily Short and Leveraged Real Time Indices

Data as at: 31 March 2025

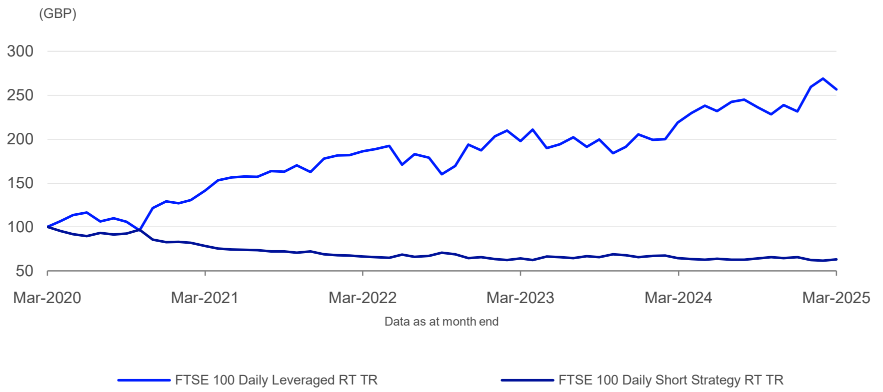
The FTSE 100 Short and Leveraged Real Time Index Series is designed to replicate a multiple of the performance which an investor experiences when they track the underlying reference index, with a daily reset of the leverage or short. The index series applies stop losses to limit downside risk during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

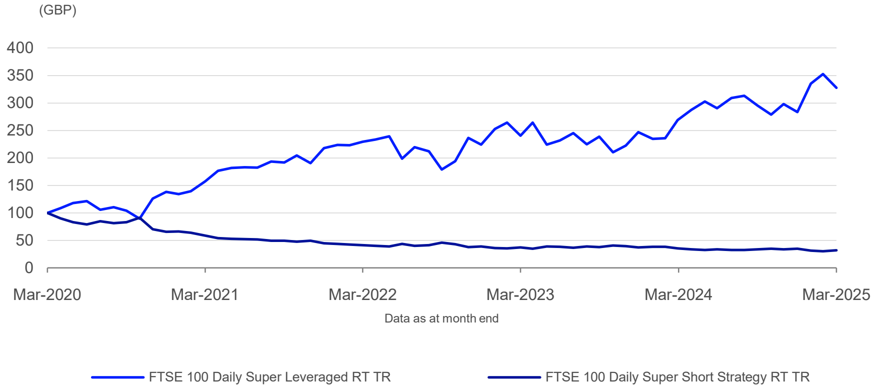
Transparency

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.

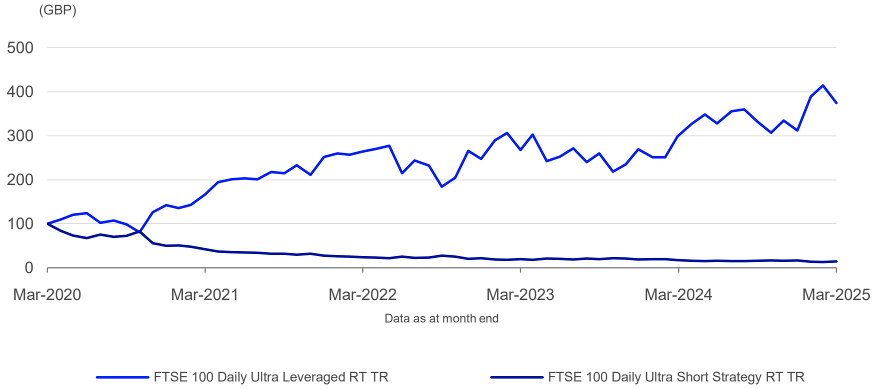
Availability

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	10.8	8.7	10.8	17.3	37.8	156.6	11.3	20.7	19.2	22.8	22.1
FTSE 100 Daily Super Leveraged RT TR	15.5	11.0	15.5	21.8	42.7	227.5	12.6	26.8	28.7	34.3	33.2
FTSE 100 Daily Ultra Leveraged RT TR	20.1	12.9	20.1	25.3	41.6	274.9	12.3	30.3	38.4	46.0	44.3
FTSE 100 Daily Short Strategy RT TR	-3.9	-1.5	-3.9	-2.4	-4.7	-36.9	-1.6	-8.8	9.6	11.3	11.3
FTSE 100 Daily Super Short Strategy RT TR	-8.8	-5.7	-8.8	-10.1	-22.7	-68.3	-8.2	-20.5	19.1	22.4	22.5
FTSE 100 Daily Ultra Short Strategy RT TR	-13.7	-10.1	-13.7	-18.0	-39.9	-85.7	-15.6	-32.2	28.7	33.6	33.9

* 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

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	0.9	0.5	0.9	0.3	-10.4	-19.3	-25.5	-58.3
FTSE 100 Daily Super Leveraged RT TR	0.8	0.4	0.8	0.2	-16.1	-29.2	-37.3	-74.7
FTSE 100 Daily Ultra Leveraged RT TR	0.7	0.3	0.7	0.1	-22.3	-38.8	-48.2	-85.9
FTSE 100 Daily Short Strategy RT TR	-0.3	-0.1	-0.8	-0.5	-8.0	-14.4	-41.8	-53.6
FTSE 100 Daily Super Short Strategy RT TR	-0.6	-0.4	-0.9	-0.6	-18.6	-36.2	-72.9	-84.8
FTSE 100 Daily Ultra Short Strategy RT TR	-0.6	-0.5	-1.0	-0.7	-28.9	-53.6	-88.7	-95.9

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

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:

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