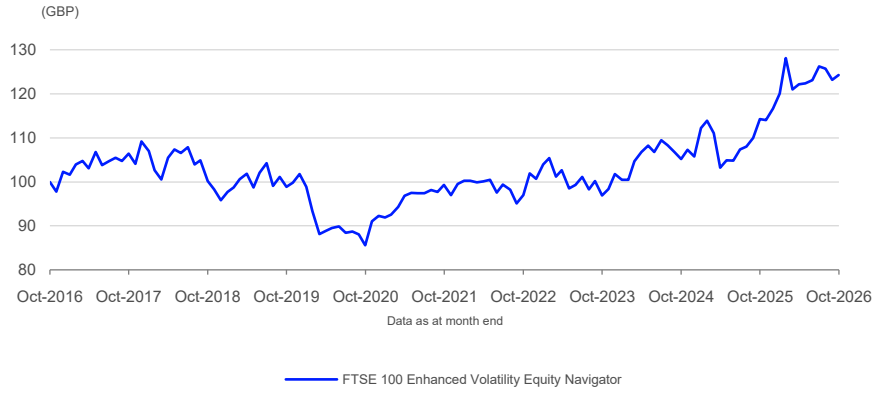
FTSE 100 Enhanced Volatility Equity Navigator Index

Data as at: 30 October 2026

The FTSE 100 Enhanced Volatility Equity Navigator Index represents the performance of an investment strategy that seeks to manage expected volatility of the underlying FTSE 100 Index close to 10%.
The FTSE 100 Enhanced Volatility Equity Navigator Index deleverages (leverages) i.e. decreases (increases) the allocation to the underlying equity index as the volatility of the underlying index increases (decreases), in order to target a 10% level of volatility.

10-Year Performance



Performance and Volatility

Index (GBP)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE 100 Enhanced Volatility Equity Navigator	-1.6	1.7	6.5	8.7	28.2	25.1	8.6	4.6	9.3	10.6	9.2

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE 100 Enhanced Volatility Equity Navigator	5.9	6.8	-12.3	6.2	-9.4	7.9	1.2	1.0	4.0	10.2

Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE 100 Enhanced Volatility Equity Navigator	0.9	0.8	0.5	0.2	-7.0	-13.1	-13.1	-22.5

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

The index uses a transparent, rules-based construction process. Index Methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated end of day based on price and total return methodologies.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 5 Constituents - FTSE 100 Index

Constituent	ICB Sector	Net MCap (GBPm)	Wgt %
Shell	Oil Gas and Coal	235,454	9.25
HSBC Hldgs	Banks	218,851	8.60
AstraZeneca	Pharmaceuticals and Biotechnology	209,114	8.22
Rolls-Royce Holdings	Aerospace and Defense	103,871	4.08
Unilever	Personal Care Drug and Grocery Stores	101,137	3.97
Totals		**868,428**	**34.13**

ICB Supersector Breakdown - FTSE 100 Index

ICB Code	ICB Supersector	No. of Cons	Net MCap (GBPm)	Wgt %
1010	Technology	4	69,659	2.74
1510	Telecommunications	3	35,890	1.41
2010	Health Care	5	325,435	12.79
3010	Banks	7	419,610	16.49
3020	Financial Services	12	130,024	5.11
3030	Insurance	6	84,855	3.33
3510	Real Estate	5	30,201	1.19
4020	Consumer Products and Services	4	56,000	2.20
4030	Media	3	23,166	0.91
4040	Retailers	4	29,329	1.15
4050	Travel and Leisure	4	39,536	1.55
4510	Food Beverage and Tobacco	6	185,291	7.28
4520	Personal Care Drug and Grocery Stores	5	183,632	7.22
5010	Construction and Materials	1	4,044	0.16
5020	Industrial Goods and Services	15	283,252	11.13
5510	Basic Resources	6	178,836	7.03
5520	Chemicals	1	5,042	0.20
6010	Energy	3	334,438	13.14
6510	Utilities	6	126,319	4.96
Totals		**100**	**2,544,559**	**100.00**

Index Characteristics - FTSE 100 Index

Attributes	FTSE 100
Number of constituents	100
Net MCap (GBPm)	2,544,559
Dividend Yield %	3.04
Constituent Sizes (Net MCap GBPm)	
Average	25,446
Largest	235,454
Smallest	677
Median	8,921
Weight of Largest Constituent (%)	9.25
Top 10 Holdings (% Index MCap)	49.50

INFORMATION

Index Universe

FTSE 100 Index

Index Launch

31 October 2023

Base Date

16 September 2011

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via SFTP and email

Currency

GBP, USD

Review Dates

Quarterly in March, June, September, December

Historical Data

Available from September 2011

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