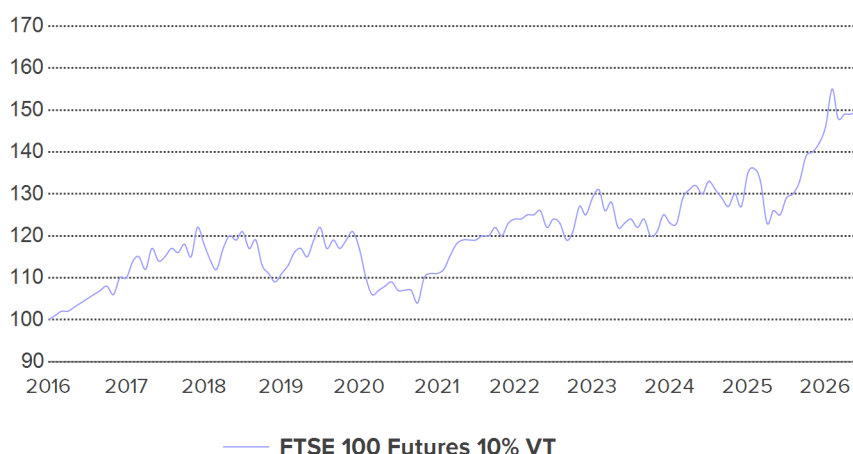


FTSE 100 Futures 10% VT Index

About the index

The FTSE 100 Futures 10% VT Index represents the performance of an investment strategy that provides variable exposure to the FTSE 100 Synthetic Excess Return Index while targeting a specified level of volatility.

Performance



Information

FTSE 100 Futures 10% VT Index

Parent Index	FTSE 100 Synthetic Excess Return Index
Volatility Target	10%
Volatility method estimation	Exponentially weight moving average
Decay factors	0.90 and 0.98
Max. Leverage	150%
Rebalance	Daily
Base Currency	GBP
Base Value	100
Base Date	2nd Jan 2015

Annualized risk - Standard Dev (%)

	1 Yr	3 Yr	5 Yr	10 Yr
FTSE 100 Futures 10% VT	9.17	9.77	9.00	8.95

Sharpe ratio

	1 Yr	3 Yr	5 Yr	10 Yr
FTSE 100 Futures 10% VT	1.66	0.24	0.15	0.19

Performance - Calendar Year

	2022	2023	2024	2025	2026
FTSE 100 Futures 10% VT	1.59	0.14	1.31	12.15	5.38

Data as of June 30, 2026. Past performance is no guarantee of future results. Returns shown may reflect hypothetical historical performance. Please see the final page for important legal disclosures.

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