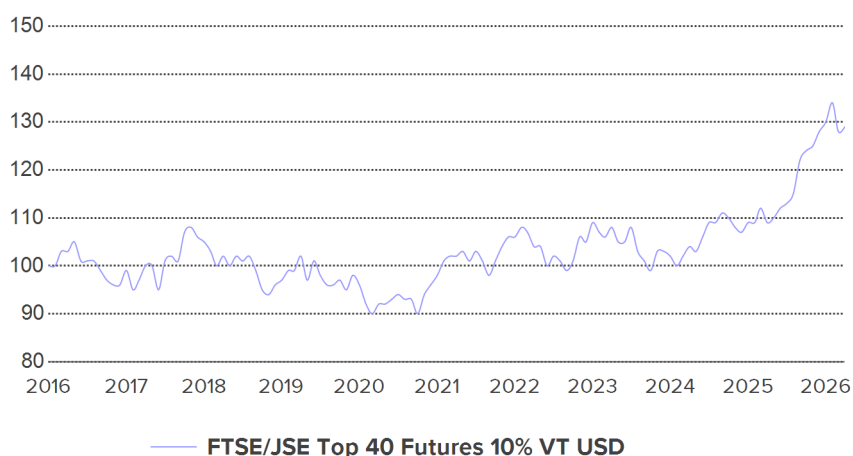


# FTSE/JSE Top 40 Futures 10% VT USD Index

## About the index

The FTSE/JSE Top 40 Futures 10% VT USD Index represents the performance of an investment strategy that provides variable exposure to the FTSE/JSE Top 40 Synthetic Excess Return Index while targeting a specified level of volatility. The index is daily FX hedged in USD.

## Performance



## Information

### FTSE/JSE Top 40 Futures 10% VT USD Index

Parent Index	FTSE/JSE Top 40 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	USD
Base Value	100
Base Date	2nd Jan 2015

## Annualized risk - Standard Dev (%)

	1 Yr	3 Yr	5 Yr	10 Yr
FTSE/JSE Top 40 Futures 10% VT USD	7.71	8.03	8.03	8.28

## Sharpe ratio

	1 Yr	3 Yr	5 Yr	10 Yr
FTSE/JSE Top 40 Futures 10% VT USD	1.64	0.17	0.18	0.03

## Performance - Calendar Year

	2022	2023	2024	2025	2026
FTSE/JSE Top 40 Futures 10% VT USD	(1.25)	(1.35)	2.94	19.84	0.75

Data as of April 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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### 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