

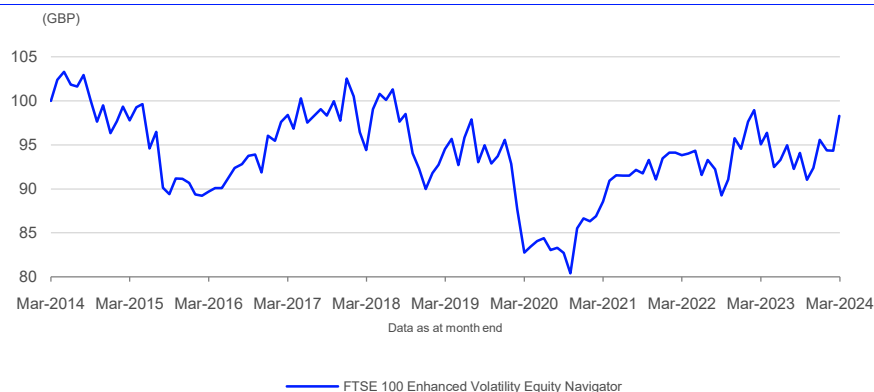
FTSE 100 Enhanced Volatility Equity Navigator Index

Data as at: 29 March 2024

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	2.9	4.5	2.9	3.4	11.0	4.0	3.5	0.8	8.8	8.6	8.8

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE 100 Enhanced Volatility Equity Navigator	-6.0	-5.8	5.9	6.8	-12.3	6.2	-9.4	7.9	1.2	1.0

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	0.4	0.4	0.1	0.0	-6.8	-10.4	-19.0	-22.6

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	170,497	8.59
AstraZeneca	Pharmaceuticals and Biotechnology	157,690	7.94
HSBC Hldgs	Banks	118,241	5.95
Unilever	Personal Care Drug and Grocery Stores	98,592	4.97
BP	Oil Gas and Coal	82,636	4.16
Totals		627,656	31.61

ICB Supersector Breakdown - FTSE 100 Index

ICB Code	ICB Supersector	No. of Cons	Net MCap (GBPm)	Wgt %
1010	Technology	2	19,153	0.96
1510	Telecommunications	3	23,435	1.18
2010	Health Care	6	264,760	13.33
3010	Banks	5	207,605	10.45
3020	Financial Services	9	110,971	5.59
3030	Insurance	6	66,202	3.33
3510	Real Estate	4	24,645	1.24
4020	Consumer Products and Services	6	62,622	3.15
4030	Media	4	91,253	4.60
4040	Retailers	6	30,421	1.53
4050	Travel and Leisure	6	63,243	3.18
4510	Food Beverage and Tobacco	5	141,835	7.14
4520	Personal Care Drug and Grocery Stores	6	164,167	8.27
5020	Industrial Goods and Services	19	238,635	12.02
5510	Basic Resources	5	138,840	6.99
5520	Chemicals	1	6,830	0.34
6010	Energy	2	253,133	12.75
6510	Utilities	5	77,969	3.93
Totals		100	1,985,717	100.00

Index Characteristics - FTSE 100 Index

Attributes	FTSE 100
Number of constituents	100
Net MCap (GBPm)	1,985,717
Constituent Sizes (Net MCap GBPm)	
Average	19,857
Largest	170,497
Smallest	866
Median	7,612
Weight of Largest Constituent (%)	8.59
Top 10 Holdings (% Index MCap)	47

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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