Index factsheet

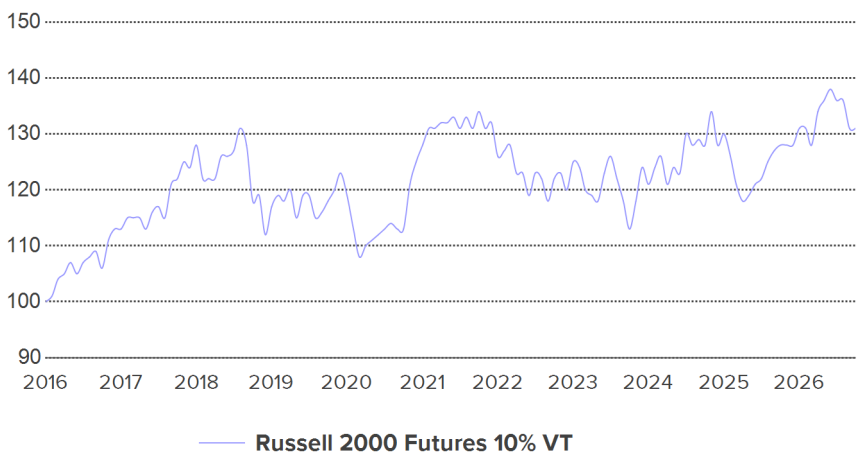
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Russell 2000 Futures 10% VT Index

About the index

The Russell 2000 Futures 10% VT Index represents the performance of an investment strategy that provides variable exposure to the Russell 2000 Futures Excess Return Index while targeting a specified level of volatility.

Performance



Information

Russell 2000 Futures 10% VT Index	
Parent Index	Russell 2000 Futures 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
Russell 2000 Futures 10% VT	8.37	9.47	9.58	9.49

Sharpe ratio

	1 Yr	3 Yr	5 Yr	10 Yr
Russell 2000 Futures 10% VT	(0.41)	0.04	(0.45)	(0.01)

Performance - Calendar Year

	2022	2023	2024	2025	2026
Russell 2000 Futures 10% VT	(8.86)	2.83	3.86	(0.70)	2.87

Data as of October 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