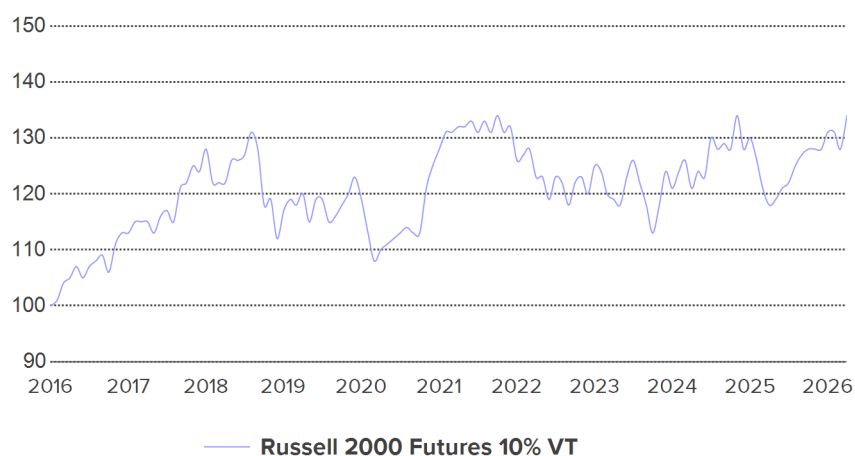


Russell 2000 Futures 10% VT Index

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	6.33	10.05	9.35	9.41

Sharpe ratio

	1 Yr	3 Yr	5 Yr	10 Yr
Russell 2000 Futures 10% VT	1.45	(0.04)	(0.30)	0.06

Performance - Calendar Year

	2022	2023	2024	2025	2026
Russell 2000 Futures 10% VT	(8.86)	2.83	3.86	(0.70)	4.96

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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