Index factsheet

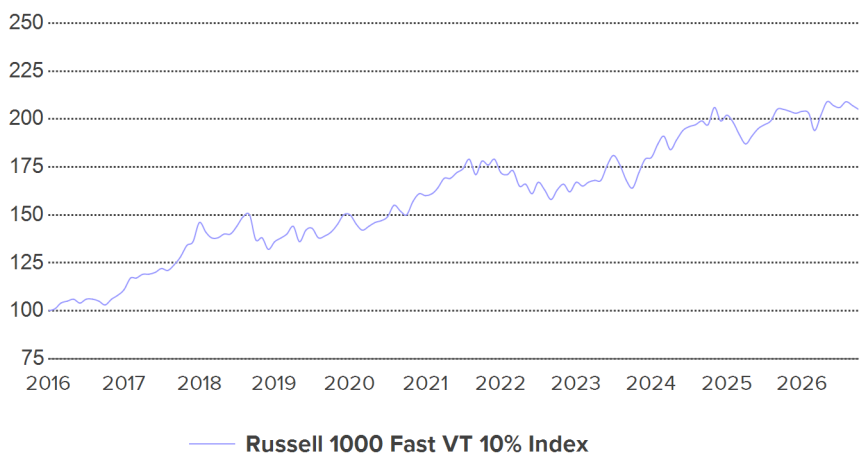
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Russell 1000 Fast VT 10% Index

About the index

The Russell 1000 Fast VT 10% Index is an excess return index that adjusts exposure to the underlying index (subject to a cap) on a daily basis proportionally to the ratio between the specified volatility target and the realized volatility of the underlying index. Such dynamic exposure helps achieve a desired level of volatility and is called a “Volatility Control”. The Russell 1000 Fast 10% VT Index uses an intraday mechanism to react quickly to changing market conditions, allowing it to target volatility more precisely and improve risk-adjusted returns and drawdown.

Performance



Information

Russell 1000 Fast VT 10% Index	
Parent Index	Russell 1000 Total Return Index
Volatility Target	10%
Volatility method estimation	Exponentially weighted moving average
Decay factors	0.90 and 0.96
Max. Leverage	150%
Rebalance	Daily
Base Currency	USD
Base Value	100
Base Date	27th Jan 2016

Annualized risk - Standard Dev (%)

	1 Yr	3 Yr	5 Yr	10 Yr
Russell 1000 Fast VT 10% Index	9.71	8.99	9.27	9.61

Sharpe ratio

	1 Yr	3 Yr	5 Yr	10 Yr
Russell 1000 Fast VT 10% Index	(1.05)	0.28	(0.15)	0.48

Performance - Calendar Year

	2022	2023	2024	2025	2026
Russell 1000 Fast VT 10% Index	(9.44)	10.10	11.58	1.87	0.93

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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