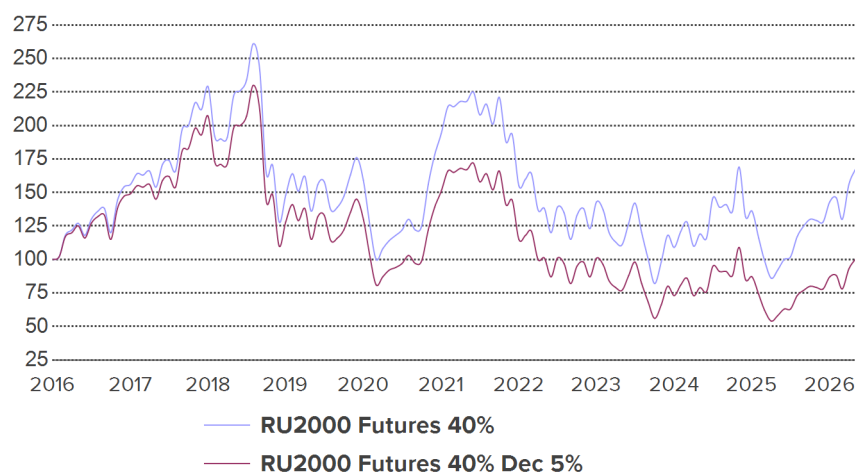


Russell 2000 Futures 40% ATV Indices

About the index

The Russell 2000 Futures 40% ATV Indices represent the performance of an unfunded dynamic exposure to the Russell 2000 Futures Excess Return Index and manage expected volatility close to specific targeted levels. These indices deleverage (leverage) i.e. decrease (increase) the allocation to the underlying index to target the pre-specified levels of volatility.

Performance



Information

Russell 2000 Futures 40% ATV Indices

Parent Index	Russell 2000 Futures Excess Return Index
Volatility Target	40%
Volatility method estimation	Exponentially weight moving average
Decay Factors	0.80 and 0.97
Max. leverage	300%
Rebalance	Daily
Base Currency	USD
Base Value	1000
Base Date	13th Feb 2012

Annualized risk - Standard Dev (%)

	1 Yr	3 Yr	5 Yr	10 Yr
RU2000 Futures 40%	26.89	44.60	41.80	40.16
RU2000 Futures 40% Dec 5%	26.83	44.52	41.72	40.08

Sharpe ratio

	1 Yr	3 Yr	5 Yr	10 Yr
RU2000 Futures 40%	2.27	0.43	-	0.22
RU2000 Futures 40% Dec 5%	2.08	0.31	(0.12)	0.09

Performance - Calendar Year

	2022	2023	2024	2025	2026
RU2000 Futures 40%	(36.36)	(3.69)	11.36	(2.95)	30.64
RU2000 Futures 40% Dec 5%	(39.50)	(8.36)	5.87	(7.74)	28.06

Data as of May 29, 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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