

2023 CTA INDEX CONSTITUENTS

AlphaSimplex Group (ASG Managed Futures)
AQR Capital Management (Managed Futures)
Aspect Capital (Diversified)
BH-DG Systematic Trading (Systematic Trading)
Campbell & Company (Campbell Managed Futures)
Crabel Capital Management (Crabel Gemini)
Episteme Capital Partners (Systematic Quest TR)
Graham Capital Management (Quant Macro)
Graham Capital Management (Tactical Trend A)
ISAM LLP (Vector)
John Street Capital LLP (Systematic Fund Trident)
Lynx Asset Management AB (Lynx Program Bermuda D)
Man Group plc (Man AHL Alpha)
Millburn Ridgfield Corporation (Diversified Program)
PIMCO LLC (PIMCO Trends Managed Futures)
Quest Partners (AlphaQuest – Original Program)
ROW Asset Management (ROW Diversified Program)
Systematica Investments (BlueTrend)
Transtrend (DTP/Enhanced Risk - USD)
Winton Capital Management (Diversified Macro)

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AlphaSimplex Group (ASG Managed Futures)
AQR Capital Management (Managed Futures)
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BH-DG Systematic Trading (Systematic Trading)
Campbell & Company (Campbell Managed Futures)
Crabel Capital Management (Crabel Gemini)
Episteme Capital Partners (Systematic Quest TR)
Graham Capital Management (Quant Macro)
Graham Capital Management (Tactical Trend A)
ISAM LLP (Vector)
John Street Capital LLP (Systematic Fund Trident)
Lynx Asset Management AB (Lynx Program Bermuda D)
Man Group plc (Man AHL Alpha)
Millburn Ridgefield Corporation (Diversified Program)
PIMCO LLC (PIMCO Trends Managed Futures)
Quest Partners (AlphaQuest – Original Program)
ROW Asset Management (ROW Diversified Program)
Systematica Investments (BlueTrend)
Transtrend (DTP/Enhanced Risk - USD)
Winton Capital Management (Diversified Macro)

2022 CTA INDEX CONSTITUENTS

AlphaSimplex Group (ASG Managed Futures)
AQR Capital Management (Managed Futures)
Aspect Capital (Diversified)
Campbell & Company (Campbell Managed Futures)
Crabel Capital Management (Crabel Gemini)
FORT LP (Global Contrarian)
Graham Capital Management (Quant Macro)
Graham Capital Management (Tactical Trend A)
ISAM LLP (Systematic Trend)
John Street Capital LLP (Systematic Fund Trident)
Lynx Asset Management AB (Lynx Program Bermuda D)
Man Investments (Man AHL Alpha)
Millburn Ridgefield Corp (Diversified Program)
PIMCO LLC (PIMCO Trends Managed Futures)
QMS Capital Management (Diversified Global Macro)
Quest Partners (AlphaQuest – Original Program)
ROW Asset Management (ROW Diversified Program)
Systematica Investments (BlueTrend)
Transtrend (DTP/Enhanced Risk - USD)
Winton Capital Management (Diversified Macro)

2021 CTA INDEX CONSTITUENTS

AlphaSimplex Group (ASG Managed Futures)
AQR Capital Management (Managed Futures)
Aspect Capital (Diversified)
Campbell & Company (Campbell Managed Futures)
Crabel Capital Management (Multi-Product A)
FORT LP (Global Contrarian)
Graham Capital Management (Quant Macro)
Graham Capital Management (Tactical Trend A)
GSA Capital Partners (GSA Trend Fund)
Informed Portfolio Management (IPM Systematic Macro)
ISAM LLP (Systematic Trend)
John Street Capital LLP (Systematic Fund Trident)
Lynx Asset Management AB (Lynx Program Bermuda D)
Man Investments (Man AHL Alpha)
Millburn Ridgefield Corp (Diversified Program)
QMS Capital Management (Diversified Global Macro)
Quest Partners (AlphaQuest – Original Program)
ROW Asset Management (ROW Diversified Program)
Systematica Investments (BlueTrend)
Transtrend (DTP/Enhanced Risk - USD)

2020 CTA INDEX CONSTITUENTS

ADG Capital Management (ADG Systematic Macro)
AlphaSimplex Group (ASG Managed Futures)
AQR Capital Management (Managed Futures)
Aspect Capital (Diversified)
Campbell & Company (Campbell Managed Futures)
Capital Fund Management (CFM ISTrends Program)
Crabel Capital Management (Multi-Product A)
FORT LP (Global Contrarian)
Graham Capital Management (Quant Macro)
Graham Capital Management (Tactical Trend A)
GSA Capital Partners (GSA Trend Fund)
Informed Portfolio Management (IPM Systematic Macro)
ISAM LLP (Systematic Trend)
John Street Capital LLP (Systematic Fund Trident)
Lynx Asset Management AB (Lynx Program Bermuda D)
Man Investments (Man AHL Alpha)
Millburn Ridgefield Corp (Diversified Program)
QMS Capital Management (Diversified Global Macro)
Systematica Investments (BlueTrend)
Transtrend (DTP/Enhanced Risk - USD)

2019 CTA INDEX CONSTITUENTS

ADG Capital Management (ADG Systematic Macro)
AlphaSimplex Group (ASG Managed Futures)
AQR Capital Management (Managed Futures)
Aspect Capital (Diversified)
Campbell & Company (Campbell Managed Futures)
Capital Fund Management (CFM ISTrends Program)
FORT LP (Global Contrarian)
First Quadrant LP (Tactical Currency Allocation L/S)
Graham Capital Management (Tactical Trend A)
GSA Capital Partners (GSA Trend Fund)
Informed Portfolio Management (IPM Systematic Macro)
ISAM LLP (Systematic Trend)
Lynx Asset Management AB (Lynx Program Bermuda D)
Man Investments (Man AHL Alpha)
Millburn Ridgefield Corp (Diversified Program)
QMS Capital Management (Diversified Global Macro)
Quantitative Investment Management (QIM Global Program)
SEB Asset Management (SEB Asset Selection)
Systematica Investments (BlueTrend)
Transtrend (DTP/Enhanced Risk - USD)

2018 CTA INDEX CONSTITUENTS

AlphaSimplex Group (ASG Managed Futures)
AQR Capital Management (Managed Futures)
Aspect Capital (Diversified)
Campbell & Company (Campbell Managed Futures)
Cantab Capital Partners (CCP Quant Fund Aristarchus)
Crabel Capital Management (Multi-Product A)
FDO Partners (Global Quant Currency)
FORT LP (Global Contrarian)
First Quadrant LP (Tactical Currency Allocation L/S)
Graham Capital Management (Tactical Trend A)
GSA Capital Partners (GSA Trend Fund)
Informed Portfolio Management (IPM Systematic Macro)
ISAM LLP (Systematic Trend)
Lynx Asset Management AB (Lynx Program Bermuda D)
Man Investments (Man AHL Alpha)
Millburn Ridgefield Corp (Diversified Program)
QMS Capital Management (Diversified Global Macro)
SEB Asset Management (SEB Asset Selection)
Systematica Investments (BlueTrend)
Transtrend (DTP/Enhanced Risk - USD)

2017 CTA INDEX CONSTITUENTS

AlphaSimplex Group (ASG Managed Futures)
AQR Capital Management (Managed Futures)
Aspect Capital (Diversified)
Campbell & Company (Campbell Managed Futures)
Cantab Capital Partners (CCP Quant Fund Aristarchus)
Crabel Capital Management (Multi-Product A)
FDO Partners (Global Quant Currency)
FORT LP (Global Contrarian)
First Quadrant LP (Tactical Currency Allocation L/S)
Graham Capital Management (Tactical Trend A)
GSA Capital Partners (GSA Trend Fund)
Informed Portfolio Management (IPM Systematic Macro)
ISAM LLP (Systematic Trend)
Lynx Asset Management AB (Lynx Program Bermuda D)
Man Investments (Man AHL Alpha)
Millburn Ridgefield Corporation (Diversified Program)
QMS Capital Management (Diversified Global Macro)
SEB Asset Management (SEB Asset Selection)
Systematica Investments (BlueTrend)
Transtrend (DTP/Enhanced Risk - USD)

2016 CTA INDEX CONSTITUENTS

AlphaSimplex Group (ASG Managed Futures)
AQR Capital Management (Managed Futures)
Aspect Capital (Diversified)
Boronia Capital (Diversified)
Campbell & Company (Campbell Managed Futures)
Cantab Capital Partners (CCP Quant Fund Aristarchus)
Crabel Capital Management (Multi-Product A)
FDO Partners (Global Quant Currency)
FORT LP (Global Contrarian)
First Quadrant LP (Tactical Currency Allocation L/S)
Graham Capital Management (K4D-15V)
Informed Portfolio Management (IPM Systematic Macro)
ISAM LLP (Systematic Trend)
Lynx Asset Management AB (Lynx Program Bermuda D)
Man Investments (Man AHL Diversified)
Millburn Ridgefield Corporation (Diversified Program)
QMS Capital Management (Diversified Global Macro)
SEB Asset Management (SEB Asset Selection)
Systematica Investments (BlueTrend)
Transtrend (DTP/Enhanced Risk - USD)

2015 CTA INDEX CONSTITUENTS

AQR Capital Management (Managed Futures)
Aspect Capital (Diversified)
Boronia Capital (Diversified)
Campbell & Company (Campbell Managed Futures)
Cantab Capital Partners (CCP Quant Fund Aristarchus)
Crabel Capital Management (Multi-Product A)
FDO Partners (Emerging Markets Quant Currency)
Graham Capital Management (K4D-15V)
H2O Asset Management (Force 10)
Harmonic Capital (Alpha Plus Macro)
Informed Portfolio Management (IPM Systematic Macro)
Kaiser Trading Group (Trading Fund 2X SPC)
Lynx Asset Management AB (Lynx Program Bermuda D)
Man Investments (Man AHL Diversified)
Millburn Ridgefield Corporation (Diversified Program)
Ortus Capital Management (Currency)
Premium Currency Advisors (Premium Currencies Plus)
SEB Asset Management (SEB Asset Selection)
Transtrend (DTP/Enhanced Risk - USD)
Winton Capital Management (Diversified Macro)

2014 CTA INDEX CONSTITUENTS

Aquila Capital (AC Risk Parity 12)
Aspect Capital (Diversified)
Boronia Capital (Diversified)
Brevan Howard (Systematic Trading Fund Ltd Class B USD)
Campbell & Company (Campbell Managed Futures)
Cantab Capital Partners (CCP Quant Fund Aristarchus)
Crabel Capital Management (Multi-Product A)
Eagle Trading Systems (Global)
FDO Partners (Emerging Markets Quant Currency)
GMO Australia (Global Macro Trust)
Graham Capital Management (K4D-15V)
H2O Asset Management (Force 10)
Harmonic Capital (Alpha Plus Macro)
Lynx Asset Management AB (Lynx Program Bermuda D)
Man Investments (Man AHL Diversified)
Ortus Capital (Currency)
Informed Portfolio Management (IPM Systematic Macro)
SEB Asset Management (SEB Asset Selection)
Transtrend (DTP/Enhanced Risk - USD)
Winton Capital Management (Diversified Macro)

2013 CTA INDEX CONSTITUENTS

Altis Partners (GFP Composite)
Aspect Capital (Diversified)
Boronia Capital (Diversified)
Brevan Howard (Systematic Trading Fund Ltd Class B USD)
Campbell & Company (Campbell Managed Futures)
Capital Fund Management (Discus)
FDO Partners (Emerging Markets Quant Currency)
FX Concepts (Multi-Strategy)
GMO Australia (Global Macro Trust)
Graham Capital Management (Discretionary – 6V)
Graham Capital Management (K4D-15V)
IKOS (Futures Fund)
Lynx Asset Management AB (Lynx Program Bermuda D)
Man Investments (Man AHL Diversified Plc)
Ortus Capital (Currency)
P/E Investments (FX Aggressive)
Quantitative Investment Management (Global)
SEB Asset Management (SEB Asset Selection)
Transtrend (DTP/Enhanced Risk - USD)
Winton Capital Management (Diversified Macro)

2012 CTA INDEX CONSTITUENTS

Armajaro Asset Management (Commodities Fund)
Aspect Capital (Diversified)
Boronia Capital (Diversified)
Campbell & Company (Campbell Managed Futures)
Cantab Capital (Aristarchus)
Capital Fund Management (Discus)
FDO Partners (Emerging Markets Quant Currency)
FX Concepts (GCP)
FX Concepts (Multi-Strategy)
Graham Capital Management (Discretionary – 6V)
Graham Capital Management (K4D-15V)
IKOS (Futures Fund)
Lynx Asset Management AB (Lynx Program Bermuda D)
Man Investments (Man AHL Diversified)
Ortus Capital (Currency)
P/E Investments (FX Aggressive)
Quantitative Investment Management (Global)
SEB Asset Management (SEB Asset Selection)
Transtrend (DTP/Enhanced Risk - USD)
Winton Capital Management (Diversified Macro)

2011 CTA INDEX CONSTITUENTS

Altis Partners (GFP Composite)
Aspect Capital (Diversified)
Boronia Capital (Diversified Fund)
Campbell & Company (Campbell Managed Futures)
FX Concepts (GCP)
FX Concepts (Multi-Strategy)
Graham Capital Management (Discretionary - 6V)
Graham Capital Management (K4D-15V)
IKOS (Futures Fund)
IKOS (FX Fund)
Lynx Asset Management AB (Lynx Program Bermuda D)
Mapleridge Capital (Diversified)
Millburn Ridgefield Corporation (Diversified)
NuWave Investment Management (Combined 2X)
Ortus Capital Management (Currency)
Quantitative Investment Management (Global)
SEB Asset Management (SEB Asset Selection)
Transtrend (DTP/Enhanced Risk - USD)
Tudor (Tensor Fund Ltd.)
Winton Capital Management (Diversified Macro)

2010 CTA INDEX CONSTITUENTS

Altis Partners (GFP Composite)
Aspect Capital (Diversified)
Boronia Capital (Diversified Fund)
Campbell & Company (Campbell Managed Futures)
Chesapeake Capital (Diversified)
Crabel Capital Management (Multi-Product)
C-View Limited (C-View Limited 3X)
Eagle Trading Systems (Yield)
FX Concepts (GCP)
FX Concepts (Multi-Strategy)
Graham Capital Management (K4D-15V)
IKOS (Financial)
Kaiser Trading Group (Trading Fund 2X SPC)
Lynx Asset Management AB (Lynx Program Bermuda D)
Millburn Ridgefield Corporation (Diversified)
Quantitative Investment Management (Global)
Quantmetrics Capital Management (Premier)
SEB Asset Management (SEB Asset Selection)
Transtrend (DTP/Enhanced Risk - USD)
Winton Capital Management (Diversified Macro)

2009 CTA INDEX CONSTITUENTS

Altis Partners (GFP Composite)
Aspect Capital (Diversified)
Boronia Capital (Diversified)
Campbell & Company (Campbell Managed Futures)
Chesapeake Capital (Diversified)
Crabel Capital Management (Multi-Product)
Eagle Trading Systems (Yield)
FX Concepts (GCP)
FX Concepts (Multi-Strategy)
Graham Capital Management (Discretionary – 6V)
Graham Capital Management (K4D-15V)
IKOS (Financial)
Lynx Asset Management AB (Lynx Program Bermuda D)
Millburn Ridgefield Corporation (Diversified)
QFS Asset Management (QFS Currency)
Quantitative Investment Management (Global)
R.G. Niederhoffer Capital (Diversified)
Sunrise Capital Partners (Expanded Diversified)
Transtrend (DTP/Enhanced Risk - USD)
Winton Capital Management (Diversified Macro)

2008 CTA INDEX CONSTITUENTS

Aspect Capital (Diversified)
Boronia Capital (Diversified Fund)
Campbell & Company (Campbell Managed Futures)
Campbell & Company (Global Diversified Large)
Chesapeake Capital (Diversified)
Crabel Capital Management (Diversified Futures 1X)
Eagle Trading Systems (Yield)
FX Concepts (DMC)
FX Concepts (GCP)
Graham Capital Management (Discretionary)
Graham Capital Management (Fed Policy)
Graham Capital Management (Diversified)
Grossman Asset Management (IPS Currency)
Kaiser Trading Group (Trading Fund 2X SPC)
Lynx Asset Management AB (Lynx Program Bermuda D)
Millburn (Diversified)
Quantitative Investment Management (Global)
Sunrise Capital Partners (Expanded Diversified)
Transtrend (DTP/Enhanced Risk – USD)
Winton Capital Management (Diversified Macro)

2007 CTA INDEX CONSTITUENTS

Aspect Capital (Diversified)
Chesapeake Capital (Diversified)
Crabel Capital Management (Unleveraged)
CRG Partners Ltd (CRG Partners Ltd)
FX Concepts (DMC)
FX Concepts (GCP)
Graham Capital Management (Absolute Return)
Graham Capital Management (Diversified)
Graham Capital Management (Fed Policy)
Grinham (Managed Funds)
Grossman Asset Management (Currency)
Goldman Sachs (GS Global Currency)
Henry, John W. & Company (SAP)
IKOS (Currency)
IKOS (Financial)
Mapleridge Capital (Mapleridge Fund Ltd)
Nestor Partners (Private Client)
Sunrise Capital Partners (Expanded Diversified)
Transtrend (DTP/Enhanced Risk - USD)
Winton Capital Management (Diversified Macro)

2006 CTA INDEX CONSTITUENTS

Aspect Capital (Diversified)
Bridgewater (Pure Alpha)
Campbell & Company (Campbell Managed Futures)
Chesapeake Capital (Diversified)
Crabel Capital Management (Unleveraged)
FX Concepts (DMC)
Graham Capital Management (Discretionary – 6V)
Graham Capital Management (K4D-15V)
Grinham (Managed Funds)
Grossman Asset Management (Currency)
Goldman Sachs (GS Global Currency)
Henry, John W. & Company (SAP)
Sunrise Capital Partners (Expanded Diversified)
Transtrend (DTP/Enhanced Risk - USD)
UBS O'Connor (UBS Currency Portfolio)
Winton Capital Management (Diversified Macro)

2005 CTA INDEX CONSTITUENTS

Aspect Capital (Diversified)
Beach Capital Management (Discretionary)
Bridgewater (Pure Alpha)
Campbell & Company (Campbell Managed Futures)
Chesapeake Capital (Diversified)
Crabel Capital Management (Unleveraged)
Eagle Trading Systems (Yield)
FX Concepts (DMC)
Graham Capital Management (Discretionary – 6V)
Graham Capital Management (Fed Policy)
Graham Capital Management (K4D-15V)
Grinham (Managed Funds)
Grossman Asset Management (Currency)
Grossman Asset Management (Global Macro Hedge)
Henry, John W. & Company (SAP)
R.G. Niederhoffer Capital (Diversified)
Rotella Capital Management (High Yield)
Sunrise Capital Partners (Expanded Diversified)
Transtrend (DTP/Enhanced Risk - USD)
UBS O'Connor (UBS Currency Portfolio)
Vega Asset Management (Global Fund)
Vega Asset Management (Select)
Winton Capital Management (Diversified Macro)

2004 CTA INDEX CONSTITUENTS

Aspect Capital (Diversified)
Beach Capital Management (Discretionary)
Bridgewater (Pure Alpha)
Campbell & Company (Campbell Managed Futures)
Chesapeake Capital (Diversified)
Crabel Capital Management (Unleveraged)
Dunn Capital Management (WMA)
FX Concepts (DMC)
Graham Capital Management (Diversified)
Graham Capital Management (Fed Policy)
Graham Capital Management (K4D-15V)
Grinham (Managed Funds)
Grossman Asset Management (Currency)
Grossman Asset Management (Global Macro Hedge)
Henry, John W. & Company (SAP)
R.G. Niederhoffer Capital (Diversified)
Rotella Capital Management (High Yield)
Sunrise Capital Partners (Expanded Diversified)
Transtrend (DTP/Enhanced Risk - USD)
UBS O'Connor (UBS Currency Portfolio)
Vega Asset Management (Global Fund)
Vega Asset Management (Select)

2003 CTA INDEX CONSTITUENTS

Aspect Capital (Diversified)
Beach Capital Management (Discretionary)
Bridgewater (Pure Alpha)
Campbell & Company (Campbell Managed Futures)
Chesapeake Capital (Diversified)
Crabel Capital Management (Unleveraged)
Dunn Capital Management (TOPS)
Dunn Capital Management (WMA)
FX Concepts (DMC)
Graham Capital Management (K4D-10V)
Graham Capital Management (K4D-15V)
Grinham (Managed Funds)
Grossman Asset Management (Currency)
Grossman Asset Management (Global Macro Hedge)
Henry, John W. & Company (SAP)
Millburn Ridgefield Corporation (Diversified)
OSV Partners (Currency Fund)
R.G. Niederhoffer Capital (Diversified)
Rotella Capital Management (High Yield)
Sunrise Capital Partners (Expanded Diversified)
Vega Asset Management (Global Fund)
Vega Asset Management (Select)

2002 CTA INDEX CONSTITUENTS

Allied Irish Capital (World Financial)
Beach Capital Management (Discretionary)
Bridgewater (Pure Alpha)
Campbell & Company (Campbell Managed Futures)
Chesapeake Capital (Diversified)
Crabel Capital Management (Unleveraged)
Dunn Capital Management (WMA)
FX Concepts (DMC)
Global Advisors Ltd. (Discretionary)
Grinham (Managed Funds)
Grossman Asset Management (Currency)
Grossman Asset Management (Global Macro Hedge)
Henry, John W. & Company (SAP)
Millburn Ridgefield Corporation (Diversified)
OSV Partners (Currency Fund)
Rotella Capital Management (High Yield)
Sunrise Capital Partners (Expanded Diversified)

2001 CTA INDEX CONSTITUENTS

Allied Irish Capital (World Financial)
Analytic Investment Management (3R Strat)
Barep Gestion (Barep Epsilon Euro)
Beach Capital Management (Discretionary)
Bridgewater (Pure Alpha)
Campbell & Company (Campbell Managed Futures)
Chesapeake Capital (Diversified)
Crabel Capital Management (Unleveraged)
Dominion Capital Management (Global Financial)
Dunn Capital Management (WMA)
Eclipse Capital Management (Global Monetary)
FX Concepts (DMC)
Gamma Capital Management (Global Macro)
Grinham (Managed Funds)
Grossman Asset Management (Currency)
Henry, John W. & Company (Financials & Metals)
Henry, John W. & Company (SAP)
Millburn Ridgefield Corporation (Diversified)
Sunrise Capital Partners (Expanded Diversified)

2000 CTA INDEX CONSTITUENTS

Allied Irish Capital (World Financial)
Bridgewater (Pure Alpha)
Campbell & Company (Campbell Managed Futures)
Chesapeake Capital (Diversified)
Dominion Capital Management (Global Financial)
Dunn Capital Management (WMA)
Eclipse Capital Management (Global Monetary)
FX Concepts (DMC)
Gamma Capital Management (Global Macro)
Grinham (Managed Funds)
Grossman Asset Management (Currency)
Henry, John W. & Company (Financials & Metals)
Henry, John W. & Company (Original)
Henry, John W. & Company (SAP)
Hyman Beck & Company (Global)
Millburn Ridgefield Corporation (Diversified)
Sunrise Capital Partners (Expanded Diversified)
Swiss Bank Corporation (SBC Currency Portfolio)

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