2024 MULTI ALTERNATIVE RISK PREMIA INDEX CONSTITUENTS

AQR Capital Management (AQR Style Premia Fund)
BlackRock Investment Management (BSF Style Advantage Class Z2 USD)
Kepos Capital (Kepos Exotic Beta Fund Class A)
LFIS Capital (LFIS Vision UCITS - Diversified Market Neutral (Class I USD))
MAN Group (MAN ARP Strategy)
Neuberger Berman Breton Hill (NB Breton Hill Multi Style Premia)
Schroders (Schroders Alternative Risk Premia Program)
Systematica (Systematica Liquid Multi Strategy Fund Q USD)
Versor Investments (Versor Alternative Risk Capture)
Windham Capital (Windham Risk Premia)

2023 MULTI ALTERNATIVE RISK PREMIA INDEX CONSTITUENTS

AQR Capital Management (AQR Style Premia Fund)
BlackRock Investment Management (BSF Style Advantage Class Z2 USD)
Fulcrum Asset Management (Fulcrum Risk Premia Fund - I USD)
Goldman Sachs (Alternative Risk Premia Portfolio (Lux))
Kepos Capital (Kepos Exotic Beta Fund Class A)
LFIS Capital (LFIS Vision Premia Class IS USD)
Lombard Odier Funds (Alternative Risk Premia USD NA) ***REMOVED MARCH 15, 2023***
Neuberger Berman Breton Hill (NB Breton Hill Multi Style Premia)
Systematica (Alternative Risk Premia Fund Ltd. Q USD)
Windham Capital (Windham Risk Premia)

2022 MULTI ALTERNATIVE RISK PREMIA INDEX CONSTITUENTS

AQR Capital Management (AQR Style Premia Fund)
BlackRock Investment Management (BSF Style Advantage Class Z2 USD)
Capital Fund Management (CFM ISDiversified Fund LP - Series 1.5 (USD 9% Volatility)) ***REMOVED FEBRUARY 28, 2022***
Fulcrum Asset Management (Fulcrum Risk Premia Fund - I USD)
GAM (Systematic Alternative Risk Premia - USD Institutional)
Goldman Sachs (Alternative Risk Premia Portfolio (Lux))
Kepos Capital (Kepos Exotic Beta Fund Class A)
LFIS Capital (LFIS Vision Premia Class IS USD)
Lombard Odier Funds (Alternative Risk Premia USD NA)
Systematica (Alternative Risk Premia Fund Ltd. Q USD)

2021 MULTI ALTERNATIVE RISK PREMIA INDEX CONSTITUENTS

AQR Capital Management (AQR Style Premia Fund)
ARP (Alternative Risk Premia 2X Fund)
BlackRock Investment Management (BSF Style Advantage Class Z2 USD)
Capital Fund Management (CFM ISDiversified Fund LP - Series 1.5 (USD 9% Volatility))
Fulcrum Asset Management (Fulcrum Risk Premia Fund - I USD)
GAM (Systematic Alternative Risk Premia - USD Institutional)
Goldman Sachs (Alternative Risk Premia Portfolio (Lux))
LFIS Capital (LFIS Vision Premia Class IS USD)
Lombard Odier Funds (Alternative Risk Premia USD NA)
Systematica (Alternative Risk Premia Fund Ltd. Q USD)

2020 MULTI ALTERNATIVE RISK PREMIA INDEX CONSTITUENTS

AQR Capital Management (AQR Style Premia Fund)
ARP (Alternative Risk Premia 2X Fund Ltd)
BlackRock Investment Management (BSF Style Advantage Class Z2 USD)
Capital Fund Management (CFM ISDiversified Fund LP - Series 1.5 (USD 9% Volatility))
GAM (Systematic Alternative Risk Premia - USD Institutional)
Goldman Sachs (Alternative Risk Premia Portfolio (Lux))
Kepos Capital (Kepos Exotic Beta Fund Class A)
LFIS Capital (LFIS Vision Premia Class IS USD)
Lombard Odier Funds (Alternative Risk Premia USD NA)
Systematica (Alternative Risk Premia Fund Ltd. Q USD)

2019 MULTI ALTERNATIVE RISK PREMIA INDEX CONSTITUENTS

BlackRock Investment Management (BSF Style Advantage Class Z2 USD)
Capital Fund Management (CFM ISDiversified Fund LP - Series 1.5 (USD 9% Volatility))
GAM (Systematic Alternative Risk Premia - USD Institutional)
Goldman Sachs (Alternative Risk Premia Portfolio (Lux))
Graham Capital Management (Quant Macro Series B)
Kepos Capital (Kepos Exotic Beta Fund Class A)
LFIS Capital (LFIS Vision Premia Class IS USD)
PanAgora (Diversified Factor Premia Strategy)
Quoniam Funds Selection (SICAV - Alternative Risk Premia EUR I Acc)
Systematica (Alternative Risk Premia Fund Ltd. Q USD)

2018 MULTI ALTERNATIVE RISK PREMIA INDEX CONSTITUENTS

ARP (Alternative Risk Premia 2X Fund)
BlackRock Investment Management (BSF Style Advantage Class Z2 USD)
Capital Fund Management (CFM ISDiversified Fund LP - Series 1.5 (USD 9% Volatility))
GAM (Systematic Alternative Risk Premia - USD Institutional)
Graham Capital Management (Quant Macro Series B)
Kepos Capital (Kepos Exotic Beta Fund Class A)
LFIS Capital (LFIS Vision Premia Class IS USD)
Lombard Odier Funds (Alternative Risk Premia USD NA)
Neuberger Berman (Multi-Asset Risk Premia Fund USD I Acc Class USD)
Quoniam Funds Selection (SICAV - Alternative Risk Premia EUR I Acc)

2017 MULTI ALTERNATIVE RISK PREMIA INDEX CONSTITUENTS

ARP (Alternative Risk Premia 2X Fund)
BlackRock Investment Management (BSF Style Advantage Class Z2 USD)
Capital Fund Management (CFM ISDiversified Fund LP - Series 1.5 (USD 9% Volatility))
ERAAM (Premia Class I EUR)
GAM (Systematic Alternative Risk Premia - USD Institutional)
Graham Capital Management (Quant Macro Series B)
Kepos Capital (Kepos Exotic Beta Fund Class A)
LFIS Capital (LFIS Vision Premia Class IS USD)
Lombard Odier Funds (Alternative Risk Premia USD NA)
Quoniam Funds Selection (SICAV - Alternative Risk Premia EUR I Acc)

2016 MULTI ALTERNATIVE RISK PREMIA INDEX CONSTITUENTS

ARP (Alternative Risk Premia 2X Fund)
Capital Fund Management (CFM ISDiversified Fund LP - Series 1.5 (USD 9% Volatility))
Fulcrum Asset Management (Alternative Beta+ E Class (USD))
GAM (Systematic Alternative Risk Premia - USD Institutional)
Janus Henderson (Diversified Alternatives Fund - I Shares)
JPMorgan (Diversified Risk A (acc) USD)
Kepos Capital (Kepos Exotic Beta Fund Class A)
Lombard Odier Funds (Alternative Risk Premia USD NA)
Quoniam Funds Selection (SICAV - Alternative Risk Premia EUR I Acc)
Sunstone (Quantitative Global Factor Strategy)

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