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The SG Multi Alternative Risk Premia Index represents risk premia managers who employ investment programs diversified across multiple asset classes while utilizing multiple risk premia factors. These managers trade multiple asset classes such as equities, fixed income, currencies, and in many cases commodities, and aim to capture a diversity of discrete risk premia, including most prevalently value, carry, and momentum. These multi-asset, multi-risk premia strategies are typically systematic. Single asset class and risk premia programs are excluded. The SG Multi Alternative Risk Premia Index is an equally weighed, non-investable index of funds.

## Monthly Return for: Oct 2018

SG Multi Alternative Risk Premia Index **-1.09%**

RETURNS ARE COMPRISED OF DAILY MANAGER ESTIMATES

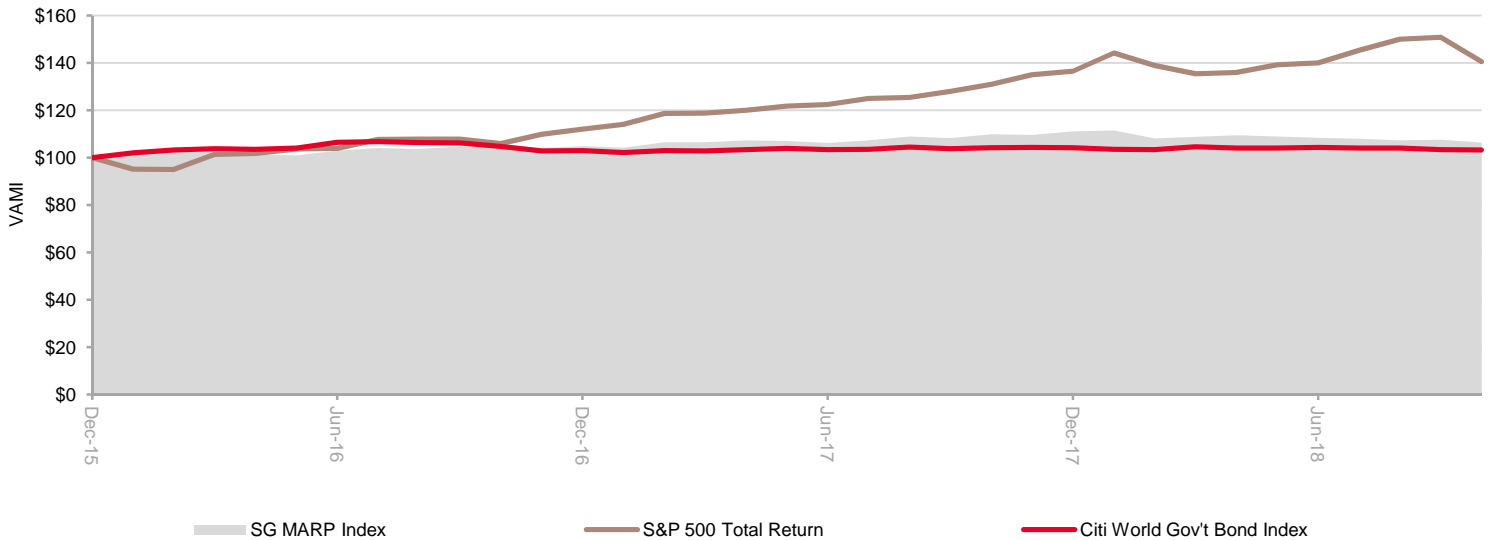
Since Inception **6.40%**

**Bloomberg**  
NEIXMARP

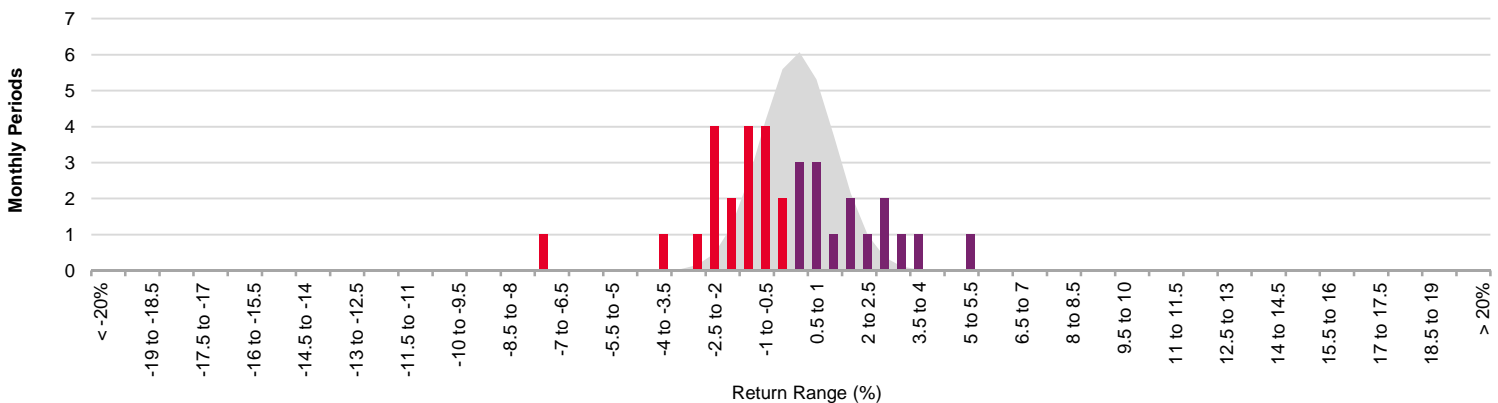
### Performance Table Since Inception: SG Multi Alternative Risk Premia Index

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2018	0.40%	(3.02%)	0.57%	0.63%	(0.50%)	(0.51%)	(0.37%)	(0.56%)	0.19%	(1.09%)			(4.24%)
2017	(0.65%)	2.19%	0.06%	0.69%	(0.27%)	(0.73%)	1.03%	1.49%	(0.63%)	1.59%	(0.32%)	1.39%	5.92%
2016	1.24%	1.44%	0.17%	(1.37%)	(0.42%)	1.90%	1.06%	(0.37%)	1.04%	(0.15%)	(0.44%)	0.74%	4.90%

### Performance Chart Since Inception: SG Multi Alternative Risk Premia Index



### Frequency Distribution of Returns



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