• Designed to track the largest trend following CTAs and be representative of the trend followers in the managed futures space

• Criteria
  – Must be open to new investment
  – Must report returns on a daily basis
  – Must be an industry recognized trend follower as determined at the discretion of the SG Prime Services Index Committee
  – Must exhibit significant correlation to trend following peers and the SG Trend Indicator

• Index is comprised of the largest 10 managers (AUM) who meet the above criteria
  – Cut-off for 2016 approx. $1.21b

• Index is equally weighted
• Index is rebalanced annually on 1st January
• Index is reconstituted annually on 1st January
• Index inception date: 1st January 2000
• A subset of the SG CTA Index, designed to track the largest trend following CTAs and be representative of the trend followers in the managed futures space

• Criteria
  – Must be a constituent of the SG CTA Index
  – Must be an industry recognized trend follower as determined at the discretion of the SG Prime Services Index Committee
  – Must exhibit significant correlation to trend following peers and the SG Trend Indicator

• Index is equally weighted
• Index is rebalanced annually
• Index is reconstituted annually
• Index inception date: 1\textsuperscript{st} January 2000
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Alternative Investments Consulting
Europe & ME: James Skeggs, Alex Hill, Tom Wrobel
Americas: Alex Skorniakov, David Regan, Lianyan Liu
PRM.Consulting@newedge.com
T(EU): +44 (0)20 7676 8225
T(US): +1 212 278 7774