

- Designed to track the largest trend following CTAs and be representative of the trend followers in the managed futures space
- Criteria
 - Must trade a primarily futures (inc. FX forwards) based strategy (as determined by SG)
 - Must be broadly diversified (across asset classes and/or markets) (as determined by SG)
 - Must be an industry recognized trend follower (as determined by SG)
 - Must exhibit significant correlation to trend following peers and the SG Trend Indicator (as determined by SG)
 - Must be open to new investment
 - Must report returns on a daily basis (net of fees)
- Index is comprised of the largest 10 managers (AUM) who meet the above criteria
 - Cut-off for 2018 approx. \$3.44b
- Index is equally weighted
- Index is rebalanced annually on 1st January
- Index is reconstituted annually on 1st January
- Calculated in base currency (i.e. with no currency hedging)
- Index inception date: 1st January 2000
- Calculation Frequency: Daily, Index performance is net of all fees (constituent programs only)

- 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 trade a primarily futures (inc. FX forwards) based strategy (as determined by SG)
 - Must be broadly diversified (across asset classes and/or markets) (as determined by SG)
 - Must be an industry recognized trend follower (as determined by SG)
 - Must be open to new investment
 - Must report returns on a daily basis (net of fees)
- Index is equally weighted
- Index is rebalanced annually
- Index is reconstituted annually
- Index inception date: 1st January 2000
- Index performance is net of all fees (constituent programs only)
- Calculation Frequency: Daily, Index performance is net of all fees (constituent programs only)

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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