

Factor Name	Index
Alt Commodities	Bloomberg Commodity Index
Alt HF Crowding	<u><i>Difference Between:</i></u> Barclays Form 13 Filing; Russell 3000 Total Return Index
Alt Oil	<u><i>Average of:</i></u> Middle East Crude Oil; WTI Crude Oil; Brent Crude Oil
Alt Trend	Credit Suisse Managed Futures Index
Emerging Markets	<u><i>Difference Between:</i></u> MSCI Emerging Markets Index (PR); MSCI ACWI (PR)
Equity Market	MSCI ACWI (TR)
Equity Momentum	<u><i>Difference Between:</i></u> MSCI ACWI Momentum NR USD; MSCI ACWI IMI
Equity Quality	<u><i>Difference Between:</i></u> MSCI ACWI Quality NR USD; MSCI ACWI IMI
Equity SmallCap	<u><i>Difference Between:</i></u> S&P BMI Global Small-cap PR; S&P Global Broad Market PR
Equity Value	<u><i>Difference Between:</i></u> S&P BMI Global Value PR; S&P Global Broad Market PR
Fixed Credit	<u><i>Difference Between:</i></u> Bloomberg US Corporate High Yield Index; Bloomberg Barclays US Aggregate Bond Index
Fixed Duration	Bloomberg U.S. Treasury: 7-10 Year Total Return Index Value Unhedged
US Dollar	US Dollar Index