

Factor ID	Index	Description
[1]	SPX	S&P 500 INDEX
[2]	RTY	Russell 2000 Index
[3]	SXXE	EURO STOXX Index
[4]	MXEF	MSCI Emerging Markets Index
[5]	MLT1US02	Merrill Lynch 2-Year Treasury Total Return Index
[6]	MLT1US30	Merrill Lynch 30-Year Treasury Total Return Index
[7]	DXY	US Dollar Index
[8]	HYMIG	Barclays US Corporate High Yield minus Barclays Aggregate
[9]	SML	MSCI US Small Cap 1750 minus MSCI US Large Cap 300
[10]	VMG	Russell 1000 Value Index minus Russell 1000 Growth Index
[11]	PUT	CBRE PutWrite Index
[12]	DJTMNMO	Dow Jones U.S. Thematic Market Neutral Momentum Index
[13]	MXWO	MSCI World Index
[14]	BXCSCRKP	Barclays Roll Yield Excess Return Index
[15]	AIJPMCNU	JP Morgan Commodity Momentum Non Energy USD Index
[16]	FXCARRSP	Deutsche Bank G10 FX Carry Basket Spot
[17]	SGIFXMEU	SGI FX- EUR/USD Momentum
[18]	CATPUSET	Credit Suisse Adaptive Term Premium Trend Excess Return Index*
[19]	SPLSAUT	S&P Merger Arbitrage Index
[20]	CSLABMN	Credit Suisse Merger Arbitrage Liquid Index
[21]	CRY	Thomson Reuters/Jefferies CRB Commodity Index

*The Credit Suisse Adaptive Term Premium Index (CSATPI) systematically exploits the persistent positive bias between implied forward rates and realized rates at the front end of the LIBOR and Euribor yield curves. It identifies situations to go long or short interest rate futures conditioned on the momentum of changes in rates, the slope of the yield curve, and volatility in the rates market.