

Tickers	Description	Inception Date		As of 05/31/2024		As of 03/31/2024				Expense Ratio	
				1-Month	Year-to-Date	1-Year	3-Year	5-Year	10-Year		Since ETF Inception
Equity - Dividend Growers											
NOBL	S&P 500 Dividend Aristocrats ETF	10/09/13	NAV	1.45%	3.46%	13.66%	7.76%	10.76%	10.90%	11.55%	0.35%
			Market Price	1.45%	3.39%	13.57%	7.72%	10.75%	10.89%	11.55%	
SPDAUDT	S&P 500 Dividend Aristocrats Index			1.48%	3.62%	14.07%	8.14%	11.14%	11.32%	11.98%	
SPTR	S&P 500 Index			4.96%	11.30%	29.88%	11.48%	15.03%	12.95%	13.77%	
REGL	S&P MidCap 400 Dividend Aristocrats ETF	02/03/15	NAV	0.45%	3.38%	13.73%	6.78%	9.60%	-	9.98%	0.40%
			Market Price	0.50%	3.37%	13.70%	6.70%	9.60%	-	9.97%	
SPDAMCUT	S&P MidCap 400 Dividend Aristocrats Index			0.49%	3.56%	14.20%	7.21%	10.03%	-	10.40%	
SPTRMDCP	S&P MidCap 400 Index			4.39%	7.87%	23.33%	6.96%	11.70%	-	10.01%	
SMDV	Russell 2000 Dividend Growers ETF	02/03/15	NAV	4.34%	-1.72%	7.92%	1.95%	4.48%	-	7.58%	0.40%
			Market Price	4.42%	-1.74%	7.93%	1.86%	4.45%	-	7.57%	
R2DIVGRO	Russell 2000 Dividend Growth Index			4.38%	-1.57%	8.34%	2.34%	4.93%	-	8.05%	
RU20INTR	Russell 2000 Index			5.02%	2.68%	19.71%	-0.10%	8.10%	-	7.94%	
EFAD	MSCI EAFE Dividend Growers ETF	08/19/14	NAV	1.90%	-1.03%	7.22%	-1.13%	3.46%	-	1.98%	0.50%
			Market Price	2.56%	-0.71%	7.11%	-1.06%	3.46%	-	1.98%	
M1EADMAR	MSCI EAFE Dividend Masters Index			1.91%	-0.91%	7.73%	-0.74%	3.95%	-	2.48%	
NDDUEAFE	MSCI EAFE Index			3.87%	7.07%	15.19%	4.74%	7.29%	-	4.81%	
EUDV	MSCI Europe Dividend Growers ETF	09/09/15	NAV	3.26%	2.34%	11.15%	3.57%	6.15%	-	4.40%	0.55%
			Market Price	3.82%	2.46%	11.62%	3.64%	6.18%	-	4.45%	
M1CXEDMR	MSCI Europe Dividend Masters Index			3.27%	2.48%	11.72%	4.05%	6.77%	-	5.00%	
NDDUE15	MSCI Europe Index			4.84%	8.24%	14.11%	6.18%	7.95%	-	6.35%	
EMDV	MSCI Emerging Markets Dividend Growers ETF	01/25/16	NAV	-0.22%	-0.68%	-5.56%	-7.57%	-2.86%	-	3.59%	0.60%
			Market Price	0.11%	-0.23%	-5.59%	-7.86%	-2.83%	-	3.57%	
M1EMDMAR	MSCI Emerging Market Dividend Masters Index			-0.31%	-0.58%	-4.38%	-6.70%	-1.81%	-	4.74%	
NDUEEGF	MSCI Emerging Market Index			0.56%	3.41%	7.86%	-5.13%	2.16%	-	7.22%	
TMDV	Russell U.S. Dividend Growers ETF	11/05/19	NAV	0.55%	-0.06%	6.27%	4.33%	-	-	6.88%	0.35%
			Market Price	0.58%	-	6.33%	4.24%	-	-	6.87%	
R3DETR	Russell 3000 Dividend Elite Index			0.58%	0.09%	6.65%	4.70%	-	-	7.34%	
RU30INTR	Russell 3000 Index			4.72%	10.15%	29.29%	9.77%	-	-	14.20%	
TDV	S&P Technology Dividend Aristocrats ETF	11/05/19	NAV	5.43%	5.16%	19.12%	9.70%	-	-	15.83%	0.45%
			Market Price	5.23%	4.91%	19.14%	9.65%	-	-	15.83%	
SPTDAUT	S&P Technology Dividend Aristocrats Index			5.48%	5.36%	19.68%	10.19%	-	-	16.37%	
SPTRSC45	S&P Composite 1500 Info Technology Index			9.98%	17.13%	45.14%	18.43%	-	-	24.62%	

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				1-Month	Year-to-Date	1-Year	3-Year	5-Year	10-Year		Gross	Net
Equity - Ex-Sector												
SPXE	S&P 500 Ex-Energy ETF	09/22/15	NAV	5.17%	11.20%	30.31%	10.73%	14.99%	-	14.52%	0.13%	0.09%
			Market Price	4.93%	11.16%	30.56%	10.71%	15.03%	-	14.54%		
SPXXEGT	S&P 500 Ex-Energy Index			5.19%	11.26%	30.47%	10.86%	15.19%	-	14.81%		
SPTR	S&P 500 Index			4.96%	11.30%	29.88%	11.48%	15.03%	-	14.47%		
IXETR	S&P Energy Select Sector Index			-0.42%	12.08%	18.03%	29.64%	13.01%	-	9.48%		
SPXN	S&P 500 Ex-Financials ETF	09/22/15	NAV	5.22%	11.73%	29.80%	11.81%	15.43%	-	14.71%	0.13%	0.09%
			Market Price	4.94%	11.52%	30.02%	11.77%	15.44%	-	14.72%		
SPXXFINT	S&P 500 Ex-Financials & Real Estate Index			5.24%	11.79%	29.96%	11.96%	15.65%	-	14.99%		
SPTR	S&P 500 Index			4.96%	11.30%	29.88%	11.48%	15.03%	-	14.47%		
IXMTR	S&P Financial Select Sector Index			3.16%	11.16%	33.55%	9.51%	12.75%	-	12.57%		
SPXV	S&P 500 Ex-Health Care ETF	09/22/15	NAV	5.30%	12.03%	31.98%	11.57%	15.30%	-	14.70%	0.13%	0.09%
			Market Price	5.05%	11.97%	32.16%	11.55%	15.33%	-	14.72%		
SPXXHCT	S&P 500 Ex-Health Care Index			5.32%	12.09%	32.14%	11.70%	15.51%	-	15.00%		
SPTR	S&P 500 Index			4.96%	11.30%	29.88%	11.48%	15.03%	-	14.47%		
IXVTR	S&P HealthCare Select Sector Index			2.38%	5.78%	16.09%	10.00%	12.04%	-	11.22%		
SPXT	S&P 500 Ex-Technology ETF	09/22/15	NAV	2.84%	8.80%	24.13%	8.64%	11.45%	-	11.19%	0.13%	0.09%
			Market Price	2.66%	8.65%	24.31%	8.60%	11.47%	-	11.20%		
SPXTTST	S&P 500 Ex Information Tech & Tel Serv Index			2.30%	7.20%	21.11%	9.18%	11.39%	-	11.30%		
SPTR	S&P 500 Index			4.96%	11.30%	29.88%	11.48%	15.03%	-	14.47%		
IXTTR	S&P Technology Select Sector Index			7.06%	9.41%	39.26%	17.34%	24.37%	-	23.16%		

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				1-Month	Year-to-Date	1-Year	3-Year	5-Year	10-Year		
Equity - Multi-Factor											
CSM	Large Cap Core Plus	07/13/09	NAV	3.86%	9.59%	28.77%	11.30%	13.58%	11.99%	14.43%	0.45%
			Market Price	3.66%	9.45%	28.97%	11.28%	13.62%	11.99%	14.43%	
CS13030T	Credit Suisse 130/30 Large Cap Index			3.93%	9.94%	29.77%	12.10%	14.35%	12.69%	15.28%	
SPTR	S&P 500 Index			4.96%	11.30%	29.88%	11.48%	15.03%	12.95%	14.94%	
Equity - Rising Rates											
EQRR	Equities for Rising Rates ETF	07/24/17	NAV	1.35%	11.45%	27.70%	13.03%	10.92%	-	9.07%	0.35%
			Market Price	1.29%	11.40%	27.89%	13.00%	10.96%	-	9.09%	
NQERRT	Nasdaq U.S. Large Cap Equities for Rising Rates Index			1.39%	11.66%	28.24%	13.43%	11.34%	-	9.49%	
SPTR	S&P 500 Index			4.96%	11.30%	29.88%	11.48%	15.03%	-	13.94%	
Equity - Infrastructure											
TOLZ	DJ Brookfield Global Infrastructure ETF	03/25/14	NAV	4.41%	2.23%	4.12%	5.16%	4.18%	4.60%	4.73%	0.46%*
			Market Price	4.51%	2.47%	4.50%	5.19%	4.22%	4.61%	4.75%	
DJBGICUT	DJ Brookfield Global Infrastructure Composite Index			4.28%	1.94%	3.67%	4.80%	3.84%	4.25%	4.39%	
NDDUWI	MSCI World Index			4.47%	9.52%	25.07%	8.59%	12.05%	9.38%	9.50%	
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				1-Month	Year-to-Date	1-Year	3-Year	5-Year	10-Year		Since ETF Inception
Thematic											
CLIX	Long Online/Short Stores ETF	11/14/17	NAV	-0.76%	8.68%	22.78%	-21.47%	-4.46%	-	0.41%	0.65%
			Market Price	-1.03%	8.62%	22.87%	-21.46%	-4.43%	-	0.42%	
PSCLIXTR	ProShares Long Online/Short Stores index			-0.83%	8.03%	20.58%	-21.64%	-4.49%	-	0.43%	
SOEMTYTR	Solactive-ProShares Bricks and Mortar Retail Store Index			13.55%	8.44%	8.48%	5.22%	12.58%	-	11.63%	
PSONLINE	Proshares Online Retail Index			5.94%	12.63%	24.77%	-20.11%	1.35%	-	6.06%	
ONLN	Online Retail ETF	07/13/18	NAV	5.88%	12.36%	24.08%	-20.54%	0.81%	-	-0.06%	0.58%
			Market Price	5.69%	12.35%	24.16%	-20.56%	0.82%	-	-0.06%	
PSONLINE	ProShares Online Retail Index			5.94%	12.63%	24.77%	-20.11%	1.35%	-	0.48%	
PAWZ	Pet Care ETF	11/05/18	NAV	13.42%	1.42%	1.11%	-11.19%	4.81%	-	4.58%	0.50%
			Market Price	13.26%	1.40%	0.74%	-11.36%	4.70%	-	4.49%	
PETCARE	FactSet Pet Care Index			13.47%	1.76%	1.61%	-10.74%	5.36%	-	5.15%	
ANEW	MSCI Transformational Changes ETF	10/14/20	NAV	4.56%	8.28%	20.02%	0.06%	-	-	1.83%	0.45%
			Market Price	4.63%	8.38%	20.19%	-0.02%	-	-	1.79%	
MXGLTRCH	MSCI Global Transformational Changes Index			4.58%	8.41%	20.42%	0.31%	-	-	2.08%	
CTEX	S&P Kensho Cleantech ETF	09/29/21	NAV	21.25%	-7.31%	-30.50%	-	-	-	-19.20%	0.58%
			Market Price	21.04%	-7.42%	-30.50%	-	-	-	-19.22%	
KCLEAN	S&P Kensho Cleantech Index			21.35%	-7.29%	-30.38%	-	-	-	-18.96%	
DAT	Big Data Refiners ETF	09/29/21	NAV	-0.85%	2.80%	51.12%	-	-	-	-3.02%	0.58%
			Market Price	-1.11%	2.64%	51.96%	-	-	-	-2.80%	
FDSBDFN	FactSet Big Data Refiners Index			-0.68%	3.16%	52.28%	-	-	-	-2.62%	
MAKX	S&P Kensho Smart Factories ETF	09/29/21	NAV	5.05%	-1.62%	7.04%	-	-	-	-1.24%	0.58%
			Market Price	4.84%	-1.71%	7.22%	-	-	-	-1.21%	
KFACT	S&P Kensho Smart Factories Index			5.14%	-1.53%	7.00%	-	-	-	-0.89%	
OND	On-Demand ETF	10/26/21	NAV	2.72%	13.18%	27.13%	-	-	-	-13.49%	0.58%
			Market Price	3.41%	13.41%	27.27%	-	-	-	-13.63%	
FDSODMN	FactSet On-Demand Index			2.67%	13.76%	28.62%	-	-	-	-12.94%	
ION	S&P Global Core Battery Metals ETF	11/29/22	NAV	0.92%	-3.07%	-19.91%	-	-	-	-18.33%	0.58%
			Market Price	1.73%	-3.17%	-19.57%	-	-	-	-18.13%	
SPGBMUN	S&P Global Core Battery Metals Index			0.73%	-2.88%	-19.03%	-	-	-	-17.57%	

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				1-Month	Year-to-Date	1-Year	3-Year	5-Year	10-Year		Since ETF Inception
Thematic											
TINT	Smart Materials ETF	10/26/21	NAV	4.25%	-0.84%	3.30%	-	-	-	-5.81%	0.58%
			Market Price	4.54%	-0.49%	3.26%	-	-	-	-5.76%	
SOLSMATN	Solactive Smart Materials Index			4.19%	-0.69%	3.74%	-	-	-	-5.51%	
SUPL	Supply Chain Logistics ETF	04/06/22	NAV	5.26%	-1.10%	11.94%	-	-	-	4.96%	0.58%
			Market Price	5.49%	-1.03%	11.94%	-	-	-	4.81%	
FDSSCLN	FactSet Supply Chain Logistics Index			5.17%	-1.04%	12.53%	-	-	-	5.40%	
TINY	Nanotechnology ETF	10/26/21	NAV	7.24%	18.29%	43.98%	-	-	-	9.72%	0.58%
			Market Price	7.18%	18.66%	44.29%	-	-	-	9.76%	
SOLNANON	Solactive Nanotechnology Index			6.99%	18.03%	44.20%	-	-	-	10.06%	
VERS	Metaverse ETF	03/15/22	NAV	7.45%	-0.47%	21.16%	-	-	-	2.24%	0.58%
			Market Price	7.15%	-0.59%	21.24%	-	-	-	2.25%	
SOMETAV	Solactive Metaverse Theme Index			7.47%	-0.46%	21.06%	-	-	-	2.44%	

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				1-Month	Year-to-Date	1-Year	3-Year	5-Year	10-Year		
Fixed Income											
IGHG	Investment Grade-Interest Rate Hedged	11/05/13	NAV	0.80%	4.26%	12.69%	4.00%	4.31%	2.99%	3.17%	0.30%
			Market Price	0.99%	4.24%	12.18%	3.69%	4.31%	2.92%	3.18%	
CFIIGHG	FTSE Corp Invest Grade (Trsy Rate-Hedged) Index			0.79%	4.34%	13.25%	4.75%	4.71%	3.32%	3.54%	
HYHG	High Yield-Interest Rate Hedged	05/21/13	NAV	0.46%	4.57%	14.77%	6.31%	5.14%	3.42%	3.54%	0.50%
			Market Price	0.94%	4.91%	14.17%	6.07%	5.07%	3.36%	3.53%	
CFIIHYHG	FTSE High Yield (Treasury Rate-Hedged) Index			0.43%	4.64%	15.51%	6.74%	5.53%	4.14%	4.29%	
SPXB	S&P 500 Bond ETF	05/01/18	NAV	-2.92%	-3.68%	3.87%	-2.16%	1.37%	-	2.23%	0.15%
			Market Price	-2.75%	-3.45%	3.49%	-2.26%	1.31%	-	2.24%	
SP5MAIGT	S&P/MarketAxess IG Corp Bond Index			1.90%	-1.79%	3.79%	-2.06%	1.40%	-	2.31%	
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				1-Month	Year-to-Date	1-Year	3-Year	5-Year	10-Year		Gross	Net*
Alternative												
PEX	Global Listed Private Equity ETF	02/26/13	NAV	2.90%	8.80%	23.66%	3.55%	6.61%	5.37%	6.64%	4.14%	2.79%**
			Market Price	2.82%	9.24%	24.55%	3.63%	6.67%	5.42%	6.69%		
LPXDITU	LPX Direct Listed Private Equity Index			2.84%	9.16%	24.53%	4.18%	7.18%	5.79%	7.14%		
NCUDWI	MSCI Small Cap World Index			4.55%	3.50%	15.70%	1.22%	7.86%	6.92%	8.71%		
HDG	Hedge Replication ETF	07/12/11	NAV	1.18%	2.22%	6.46%	-	2.93%	2.34%	2.18%	2.11%	0.95%
			Market Price	1.13%	2.25%	6.55%	-	2.98%	2.34%	2.17%		
MLEIFCTX	Merrill Lynch Factor Model Exchange Series Index			1.03%	2.41%	7.47%	-	3.95%	3.35%	3.18%		
MRGR	Merger ETF	12/11/12	NAV	0.06%	0.16%	7.36%	1.74%	2.57%	1.59%	1.02%	1.45%	0.75%
			Market Price	0.15%	-0.11%	7.15%	1.63%	2.47%	1.58%	1.00%		
SPLSALT	S&P Merger Arbitrage Index			0.11%	0.47%	8.23%	2.85%	3.51%	2.53%	2.05%		

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*Expenses with Contractual Fee Waiver ending 9/30/24.

**This figure includes acquired fund fees. These fees are incurred indirectly through the fund's ownership of shares in other investment companies, such as business development companies or exchange-traded funds. They are not direct costs paid by shareholders or used to calculate net asset value.

The S&P 500 Dividend Aristocrats® Index equally weights current S&P 500 companies that have increased dividend payments each year for at least 25 years and meet certain market capitalization and liquidity requirements.

The S&P 500 is a widely used measure of U.S. stock market performance. It includes a representative sample of major companies in leading industries.

The S&P MidCap 400® Dividend Aristocrats® Index equally weights current S&P MidCap 400 companies that have increased dividend payments each year for at least 15 years and meet certain market capitalization and liquidity requirements.

The S&P MidCap 400® is a widely used measure of U.S. mid-sized company stock performance. It generally reflects the distinctive risk and return characteristics of this market segment.

The Russell 2000® Dividend Growth Index equally weights current Russell 2000 companies that have increased dividend payments each year for at least 10 years and meet certain market capitalization and liquidity requirements.

The Russell 2000® Index is a widely used measure of U.S. small company stock performance. It generally reflects the distinctive risk and return characteristics of this market segment.

The MSCI EAFE Dividend Masters Index equally weights current MSCI EAFE companies that have increased dividend payments each year for at least 10 years and meet certain market capitalization and liquidity requirements.

The MSCI EAFE Index comprises MSCI country indexes representing developed markets outside of North America: Europe, Australasia and the Far East.

The MSCI Europe Dividend Masters Index targets companies that are currently members of MSCI Europe and have increased dividend payments each year for at least 10 years.

The index contains a minimum of 25 stocks, which are equally weighted.

The MSCI Europe Index captures large and mid cap representation across 15 Developed Markets (DM) countries in Europe. The index covers approximately 85% of the free float-adjusted market capitalization across the European Developed Markets equity universe.

The MSCI Emerging Markets Dividend Masters Index targets companies that are currently members of the MSCI Emerging Markets Index and have increased dividend payments each year for at least seven years.

The MSCI Emerging Markets Index captures large and mid cap representation across Emerging Markets (EM) countries. The index covers approximately 85% of the free float-adjusted market capitalization in each country.

The S&P 500 Ex-Energy Index consists of companies of the S&P 500 from each of the sectors other than the energy sector. Each security in the index is market-cap weighted according to the same rules as the S&P 500.

The S&P 500 Ex-Financials & Real Estate Index consists of companies of the S&P 500 from each of the sectors other than the financials and real estate sectors. Each security in the index is market-cap weighted according to the same rules as the S&P 500.

The S&P 500 Ex-Health Care Index consists of companies of the S&P 500 from each of the sectors other than the health care sector. Each security in the index is market-cap weighted according to the same rules as the S&P 500.

The S&P 500 Ex-Information Technology and Telecommunications Services Index consists of companies of the S&P 500 from each of the sectors other than the information technology and telecommunications sectors (collectively, the "technology sector"). Each security in the index is market-cap weighted according to the same rules as the S&P 500.

All components of the S&P 500 are assigned to at least one of eleven Select Sector Indices, which track major economic segments and are highly liquid benchmarks. Stock classifications are based on the Global Industry Classification Standard (GICS®). Every Select Sector Stock is also a constituent of the S&P 500.

The Credit Suisse 130/30 Large Cap Index is designed to replicate an investment strategy that establishes either long or short positions in certain of the 500 largest U.S. market cap equities by applying a rules-based ranking and weighting methodology. This results in the index having total long exposure of 130% and total short exposure of 30% at each monthly reconstitution date.

The Nasdaq U.S. Large Cap Equities for Rising Rates Index takes the 500 largest listed U.S. stocks and selects the five U.S. large-cap sectors that have demonstrated the highest correlation to weekly changes in 10-Year U.S. Treasury yields over the last three years. The index then identifies the top ten stocks in each sector that have the highest correlation of relative performance—compared with 500 of the largest listed U.S. stocks—to changes in the 10-year yields.

The DJ Brookfield Global Infrastructure Composite Index consists of companies domiciled globally that qualify as "pure-play" infrastructure companies—companies whose primary business is the ownership and operation of infrastructure assets, activities that generally generate long-term stable cash flows.

The ProShares Long Online/Short Stores Index combines two specialized retail indexes into one. It is 100% long the ProShares Online Retail Index, which tracks retailers that primarily sell online or through other non-store channels, and 50% short the Solactive-ProShares Bricks and Mortar Retail Store Index that brings together traditional in-store retailers.

To be included in the Solactive-ProShares Bricks and Mortar Retail Store Index, a retailer must be characterized as receiving at least 50% of its revenue from retail operations; receive 75% or more of its retail revenues from in-store sales; and be a U.S. company. In addition, a retailer must have a market capitalization of at least \$500 million, a six-month daily average value traded of at least \$1 million, and meet other requirements.

To be included in the ProShares Online Index, retailers must: be classified as an online retailer, an e-commerce retailer, or an internet or direct marketing retailer, according to standard industry classification systems; have a market capitalization of at least \$500 million; and have a six-month daily average value traded of at least \$1 million and meet other requirements.

The MSCI Global Transformational Changes Index "Index" selects companies which may benefit from transformational changes in how people work, take care of their health and consume and connect.

The Index includes U.S., non-U.S., developed, and emerging market companies providing products or services associated with one or more transformational changes, as determined by MSCI Inc.

MSCI has identified four Transformational Changes: "Future of Work," "Genomics & Telehealth," "Digital Consumer" and "Food Revolution."

The MSCI World Index represents large- and mid-cap securities across developed markets countries.

The S&P Technology Dividend Aristocrats® Index equally weights well-established, technology-related companies that have increased dividend payments each year for at least 7 years, with shares that are listed on a U.S. national securities exchange, and which meet certain liquidity requirements. Index holdings are primarily companies from the information technology sector, but may also include technology-related companies in the communication services and consumer discretionary sectors, which may cover internet direct marketing retail, interactive home entertainment, and interactive media and services.

The Russell 3000® Dividend Elite Index equally weights current Russell 3000 companies that have increased dividend payments each year for at least 35 years and meet certain liquidity requirements.

The Russell 3000® Index is a "total market" index representing the performance of approximately 98% of the investable U.S. large-, mid and small-cap equity market.

The FTSE Corporate Investment Grade (Treasury Rate-Hedged) Index is comprised of (a) long positions in USD-denominated investment grade corporate bonds issued by both U.S. and foreign domiciled companies; and (b) short positions in U.S. Treasury notes or bonds of, in aggregate, approximate equivalent duration to the investment grade bonds. In entering these positions, the index seeks to achieve an overall effective duration of zero.

The Bloomberg US Investment Grade Corporate Bond Index (Unhedged) measures the investment grade, fixed-rate, taxable corporate bond market. It includes USD-denominated securities publicly issued by US and non-US industrial, utility and financial issuers.

The FTSE High Yield (Treasury Rate-Hedged) Index is comprised of (a) long positions in USD-denominated high yield corporate bonds and (b) short positions in U.S. Treasury notes or bonds of, in aggregate, approximate equivalent duration. In entering these positions, the index seeks to achieve an overall effective duration of zero.

The Bloomberg US Corporate High Yield Bond Index measures the USD-denominated, high yield, fixed-rate corporate bond market. Securities are classified as high yield if the middle rating of Moody's, Fitch, and S&P is Ba1/BB+/BB+ or below. Bonds from issuers with an emerging markets country of risk, based on the indices' EM country definition, are excluded.

The LPX Direct Listed Private Equity Index consists of up to 30 qualifying listed private equity companies. A listed private equity company is an eligible candidate for the index if its direct private equity investments, as well as cash and cash equivalent positions and post-Initial Public Offering listed investments, represent more than 80% of the total assets of the company.

The MSCI Small Cap World represents small cap securities across developed market countries.

The Merrill Lynch Factor Model — Exchange Series seeks to provide the risk and return characteristics of the hedge fund asset class by targeting a high correlation to the HFRI Fund Weighted Composite Index (HFRI).

The Goldman Sachs Absolute Return Tracker Index is a benchmark index that seeks to replicate the investment returns of hedge fund betas (i.e., that portion of the returns of hedge funds, as a broad asset class, that results from market exposure rather than manager skill).

The S&P Strategic Futures Index is a long/short, rules-based index that seeks to capture economic benefits from both rising and declining trends in futures prices.

The S&P Merger Arbitrage Index follows a true merger arbitrage approach by taking long positions in target securities and short positions in shares of an acquirer when the deal involves an exchange of the acquirer's stock. The short positions are intended to reduce the effect that declines in the value of the acquirer's stock could have on the spread.

Credit Suisse Merger Arbitrage Liquid Index seeks to gain broad exposure to the Merger Arbitrage strategy by using a pre-defined quantitative methodology in order to invest in a liquid, diversified and broadly representative set of announced merger deals. The Merger Arbitrage Liquid Index is also a factor within the Credit Suisse Event Driven Liquid Index.

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