

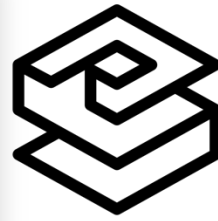
# Return Stacked®

## RSST – U.S. Stocks & Managed Futures

© Return Stacked® ETFs – 2025

January 2025

RSST | RETURN STACKED® U.S. STOCKS & MANAGED FUTURES



# Important Disclosures

Investors should carefully consider the investment objectives, risks, charges and expenses of the Return Stacked® U.S. Stocks & Managed Futures ETF. This and other important information about the ETF is contained in the prospectus, which can be obtained by calling 1-310-498-7655 or clicking [here](#). The prospectus should be read carefully before investing.

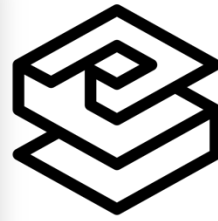
For current holdings click [here](#).

Toroso Investments, LLC (“Toroso”) serves as investment adviser to the Funds and the Funds’ Subsidiary.

Newfound Research LLC (“Newfound”) serves as investment sub-adviser to the Funds.

ReSolve Asset Management SEZC (Cayman) (“ReSolve”) serves as futures trading advisor to the Fund and the Funds’ Subsidiary.

The Return Stacked® U.S. Stocks & Managed Futures ETF is distributed by Foreside Fund Services, LLC, Member FINRA/SIPC. Foreside is not related to Toroso, Newfound, or ReSolve.



# Important Risk Factors

Investments involve risk. Principal loss is possible. Unlike mutual funds, ETFs may trade at a premium or discount to their net asset value. Brokerage commissions may apply and would reduce returns.

**Derivatives Risk:** Derivatives are instruments, such as futures contracts, whose value is derived from that of other assets, rates, or indices. The use of derivatives for non-hedging purposes may be considered to carry more risk than other types of investments.

**Cayman Subsidiary Risk:** By investing in the Fund's Cayman Subsidiary, the Fund is indirectly exposed to the risks associated with the Subsidiary's investments. The futures contracts and other investments held by the Subsidiary are subject to the same economic risks that apply to similar investments if held directly by the Fund. The Subsidiary is not registered under the 1940 Act, and, unless otherwise noted in the Fund's Prospectus, is not subject to all the investor protections of the 1940 Act.

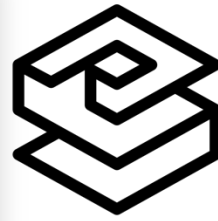
**Bond Risk:** The Fund will be subject to bond and fixed income risks through its investments in U.S. Treasury and fixed income futures contracts. Changes in interest rates generally will cause the value of fixed-income and bond instruments held by Fund to vary inversely to such changes.

**Commodity Risk:** Investing in physical commodities is speculative and can be extremely volatile.

**Commodity-Linked Derivatives Tax Risk:** The tax treatment of commodity-linked derivative instruments may be adversely affected by changes in legislation, regulations, or other legally binding authority. As a registered investment company (RIC), the Fund must derive at least 90% of its gross income each taxable year from certain qualifying sources of income under the Internal Revenue Code. If, as a result of any adverse future legislation, U.S. Treasury regulations, and/or guidance issued by the Internal Revenue Service, the income of the Fund from certain commodity-linked derivatives, including income from the Fund's investments in the Subsidiary, were treated as non-qualifying income, the Fund may fail to qualify as RIC and/or be subject to federal income tax at the Fund level. The uncertainty surrounding the treatment of certain derivative instruments under the qualification tests for a RIC may limit the Fund's use of such derivative instruments.

**Commodity Pool Regulatory Risk:** The Fund's investment exposure to futures instruments will cause it to be deemed to be a commodity pool, thereby subjecting the Fund to regulation under the Commodity Exchange Act and the Commodity Futures Trading Commission rules. Because the Fund is subject to additional laws, regulations, and enforcement policies, it may have increased compliance costs which may affect the operations and performance of the Fund.

**Credit Risk:** Credit risk refers to the possibility that the issuer of a security will not be able to make principal and interest payments when due. Changes in an issuer's credit rating or the market's perception of an issuer's creditworthiness may also affect the value of the Fund's investment in that issuer.



# Important Risk Factors

**Currency Risk:** Currency risk is the risk that changes in currency exchange rates will negatively affect securities denominated in, and/or receiving revenues in, foreign currencies. The liquidity and trading value of foreign currencies could be affected by global economic factors, such as inflation, interest rate levels, and trade balances among countries, as well as the actions of sovereign governments and central banks.

**Equity Market Risk:** By virtue of the Fund's investments in equity securities, equity ETFs, and equity index futures agreements, the Fund is exposed to equity securities both directly and indirectly which subjects the Fund to equity market risk. Common stocks are generally exposed to greater risk than other types of securities, such as preferred stock and debt obligations, because common stockholders generally have inferior rights to receive payment from specific issuers. Equity securities may experience sudden, unpredictable drops in value or long periods of decline in value. This may occur because of factors that affect securities markets generally or factors affecting specific issuers, industries, or sectors in which the Fund invests.

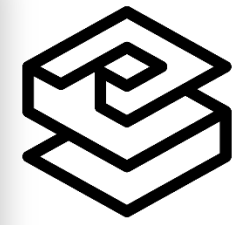
**Foreign and Emerging Markets Risk:** Foreign and emerging market investing involves currency, political and economic risk.

**Leverage Risk:** As part of the Fund's principal investment strategy, the Fund will make investments in futures contracts to gain long and short exposure across four major asset classes (commodities, currencies, fixed income, and equities). These derivative instruments provide the economic effect of financial leverage by creating additional investment exposure to the underlying instrument, as well as the potential for greater loss.

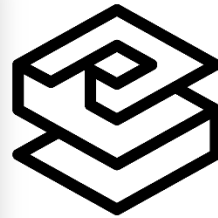
**Non-Diversification Risk:** The Fund is non-diversified, meaning that it is permitted to invest a larger percentage of its assets in fewer issuers than diversified funds.

**Underlying ETFs Risk:** The Fund will incur higher and duplicative expenses because it invests in equity ETFs. The Fund may also suffer losses due to the investment practices of the underlying bond ETFs.

**New Fund Risk:** The Fund is a recently organized with no operating history. As a result, prospective investors do not have a track record or history on which to base their investment decisions.



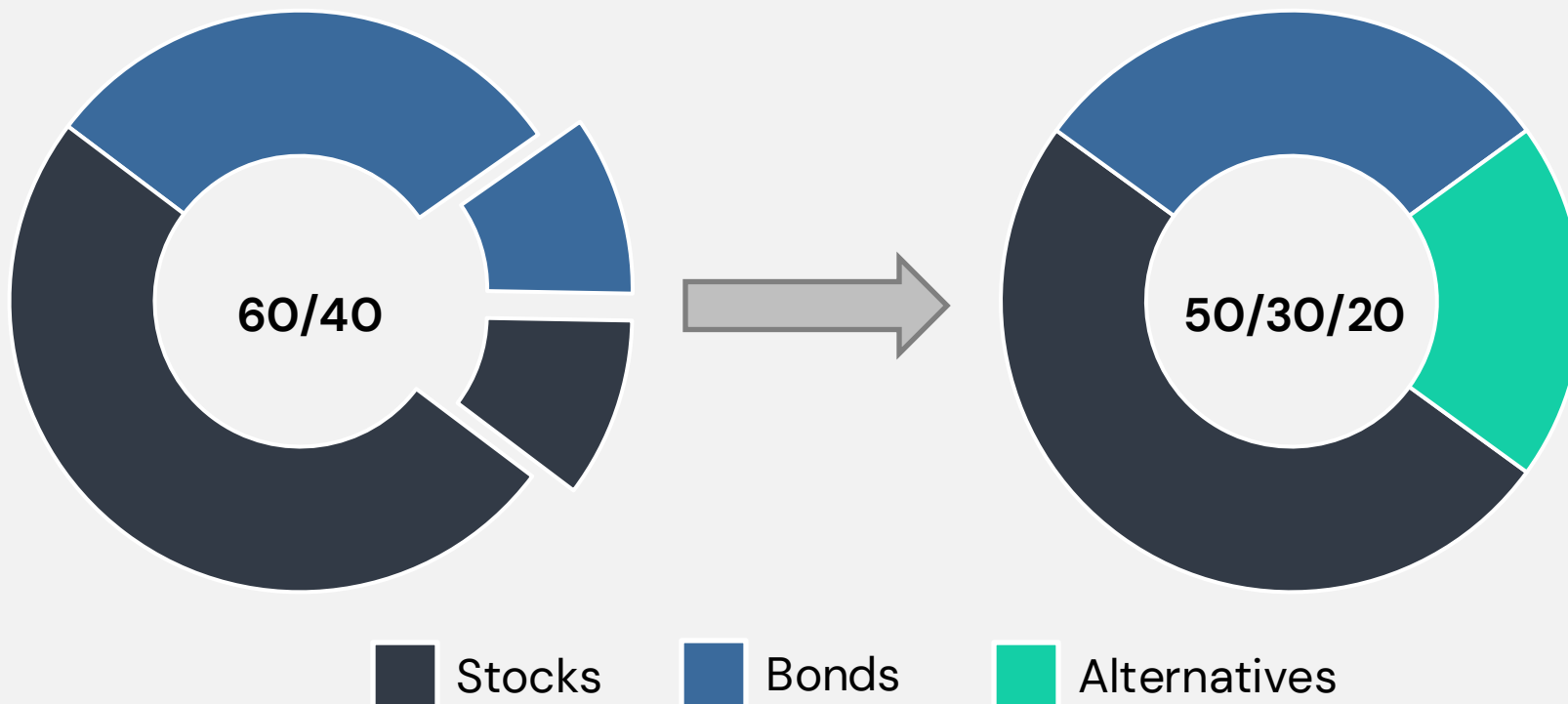
# What is Return Stacking?



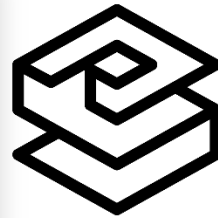
## THE POTENTIAL PROBLEM

# Adding Alternatives Usually Requires Sacrificing Core Stocks & Bonds

Diversification helps during difficult periods for the core portfolio but weighs on returns when alternatives underperform.

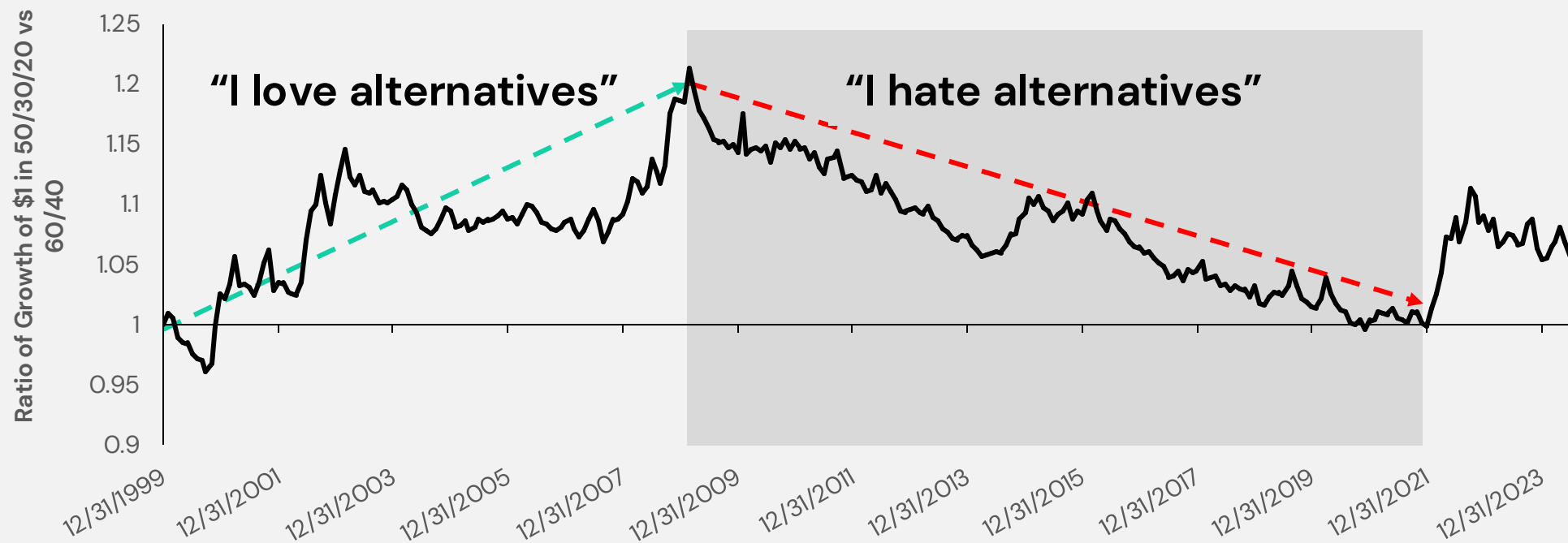


"60/40" Refers to a 60% allocation to stocks and a 40% allocation to bonds. "50/30/20" refers to a 50% allocation to stocks, a 30% allocation to bonds, and a 20% allocation to alternatives.

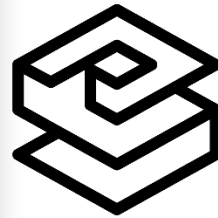


# Making Room in a Portfolio for Diversifiers Can Lead to Behavioral Friction when Alternatives Underperform

Relative Performance: 50/30/20 vs 60/40



The green line and "I love alternatives" illustrates a period where a 20% allocation to alternatives is outperforming the rest of the portfolio which could make it easier for investors to hold relative to a 60/40 portfolio. The red line, "I hate alternatives," and grayed out area represent a period where a 20% allocation to alternatives are underperforming the rest of the portfolio and hence could make it harder to hold from a behavioral perspective. Source: Bloomberg and Société Générale. U.S. Stocks is the S&P 500 Index ("SPX"). U.S. Bonds is the Bloomberg US Aggregate Bond Index ("LBSTRUU"). Returns for both U.S. Stocks and U.S. Bonds are gross of all fees. CTA Trend is the Société Générale Trend Index ("NEIXCTAT"). 50/30/20 is 50% U.S. Stocks / 30% U.S. Bonds / 20% CTA Trend rebalanced monthly. 60/40 is 60% U.S. Stocks / 40% U.S. Bonds rebalanced monthly. You cannot invest in an index. Returns are gross of taxes. Returns assume the reinvestment of all distributions. Past performance is not indicative of future results. Period is 12/31/1999 through 8/31/2024. The starting date is chosen based upon the earliest date data is available for the underlying indexes.



## OUR SOLUTION

# Return Stacking

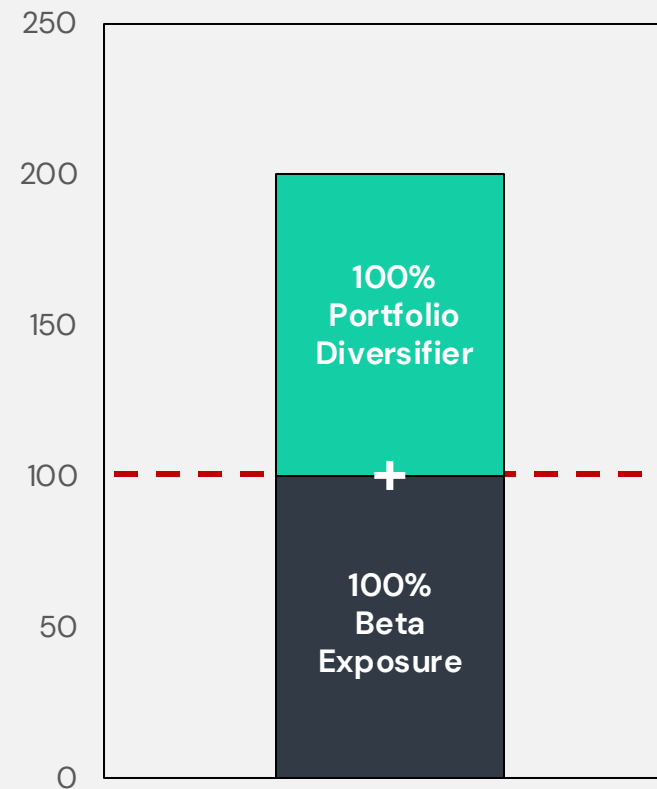
At its core, Return Stacking is the idea of layering one *diversified* return on top of a traditional asset class, achieving more than \$1 of exposure for each \$1 invested.

An example might include combining core betas (e.g. stocks or bonds) with a diversifier (e.g. gold or managed futures) or an alpha strategy (e.g. merger arbitrage).

Institutions have applied these concepts going back to the 1980s and Return Stacked® Funds now make them available to all investors.

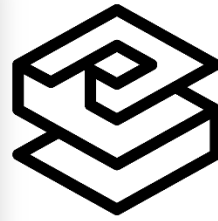
*A "traditional asset class" refers to stocks and bonds.*

## A Return Stacked® Portfolio

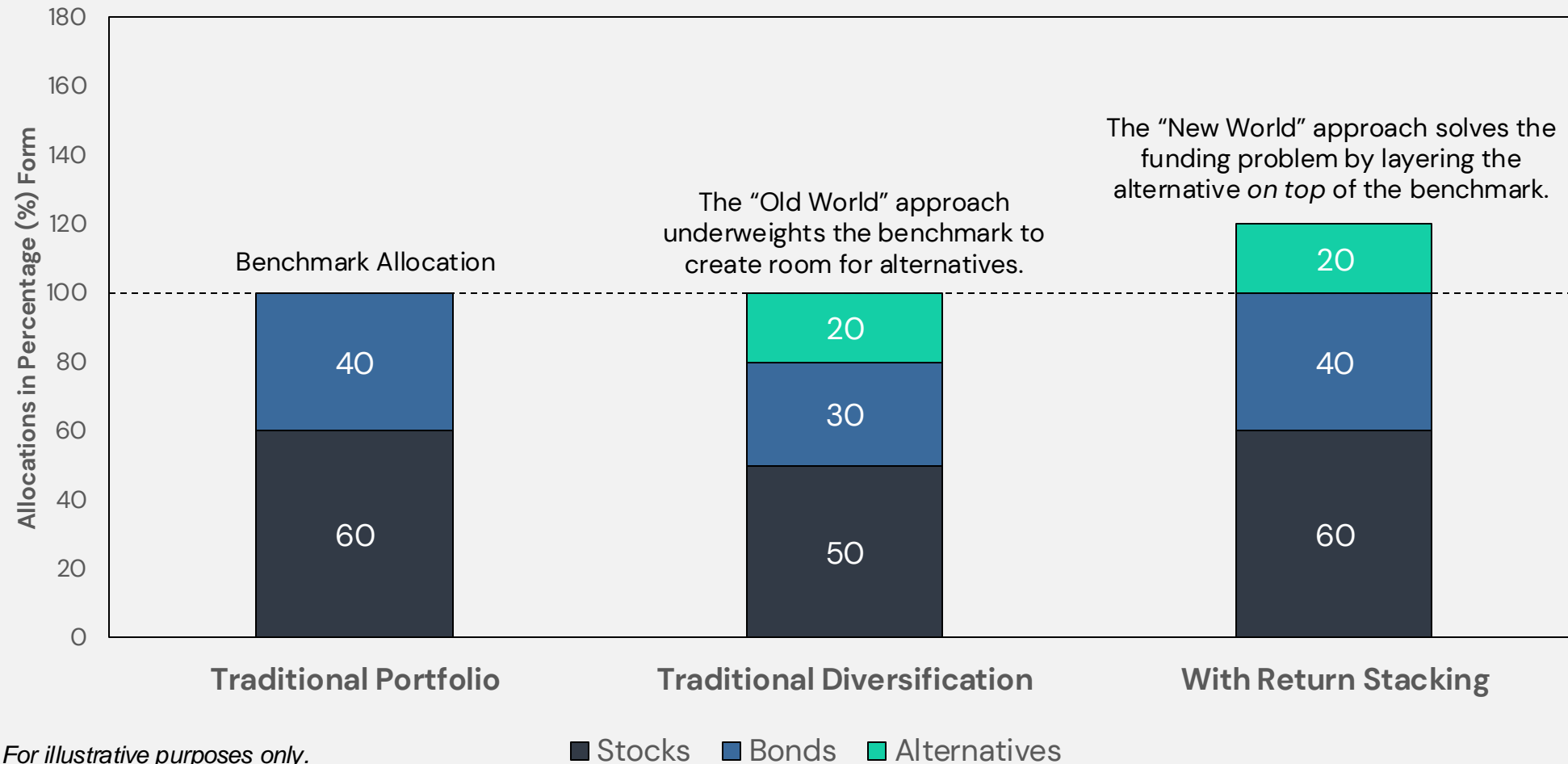


*For illustrative purposes only. The red line represents the cutoff between a traditional portfolio exposure and the exposure an investor may receive through a return stacked portfolio.*



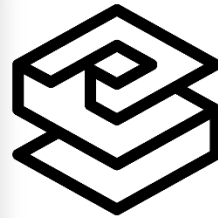


# Return Stacking Solves The Alternative Strategy "Funding" Problem



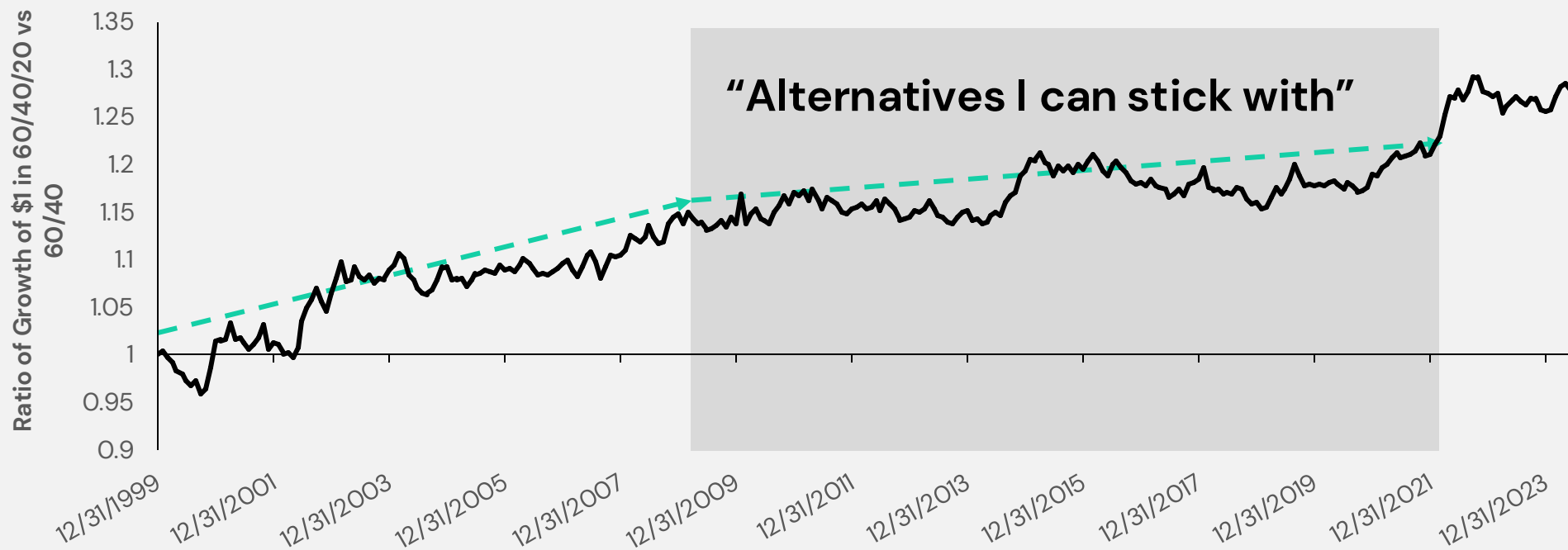
For illustrative purposes only.

"Traditional Portfolio" represents a traditional investor's allocation to 60% stocks and 40% bonds. "Traditional Diversification" represents a traditional attempt at diversification through a 50% allocation to stocks, 30% allocation to bonds, and 20% allocation to alternatives.



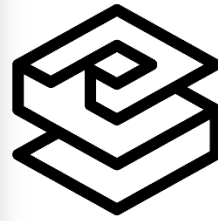
# Helping To Avoid Behavioral Friction by Stacking Alternatives on Top of Traditional Allocations

Relative Performance: 60/40/20 vs 60/40



The green line and “Alternatives I can stick with” depicts how stacking 20% to alternatives on top of a 60/40 portfolio exhibited more consistent, upward sloping relative performance even in the decade where managed futures did poorly relative to a 60/40 portfolio (the gray area) and hence could make it easier to hold from a behavioral perspective. Source: Bloomberg and Société Générale. U.S. Stocks is the S&P 500 Index (“SPX”). U.S. Bonds is the Bloomberg US Aggregate Bond Index (“LBSTRUU”). Returns for both U.S. Stocks and U.S. Bonds are gross of all fees. CTA Trend is the Société Générale Trend Index (“NEIXCTAT”), an index designed to track the largest trend following commodity trading advisors (“CTAs”) in the managed futures space net of underlying fees. 60/40 is 60% S&P 500 Index and 40% Bloomberg U.S. Aggregate Bond Index rebalanced monthly. 60/40/20 is the 60/40 portfolio plus 20% in the Société Générale Trend Index minus 20% in the Bloomberg Short Treasury US Total Return Index (“LD12TRUUU”). You cannot invest in an index. Returns are gross of taxes. Returns assume the reinvestment of all distributions. Past performance is not indicative of future results. Period is 12/31/1999 through 8/31/2024. The starting date is chosen based upon the earliest date data is available for the underlying indexes.

# Leading To Benefits In Two Key Dimensions

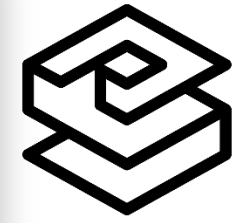


## Stacking for Outperformance

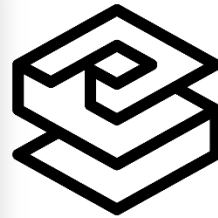
- Introduce additional return streams on top of your core portfolio.
- Pursue alpha sources outside of traditional security selection.

## Stacking for Diversification

- Introduce return streams that can diversify, not dilute, core stock and bond positions.
- Add the potential to reduce behavioral frictions associated with diversification.



# Return Stacked® U.S. Stocks & Managed Futures (RSST)



# RSST – U.S. Stocks & Managed Futures

The Fund seeks long-term capital appreciation by investing in two complementary investment strategies: a U.S. equity strategy and a managed futures strategy.

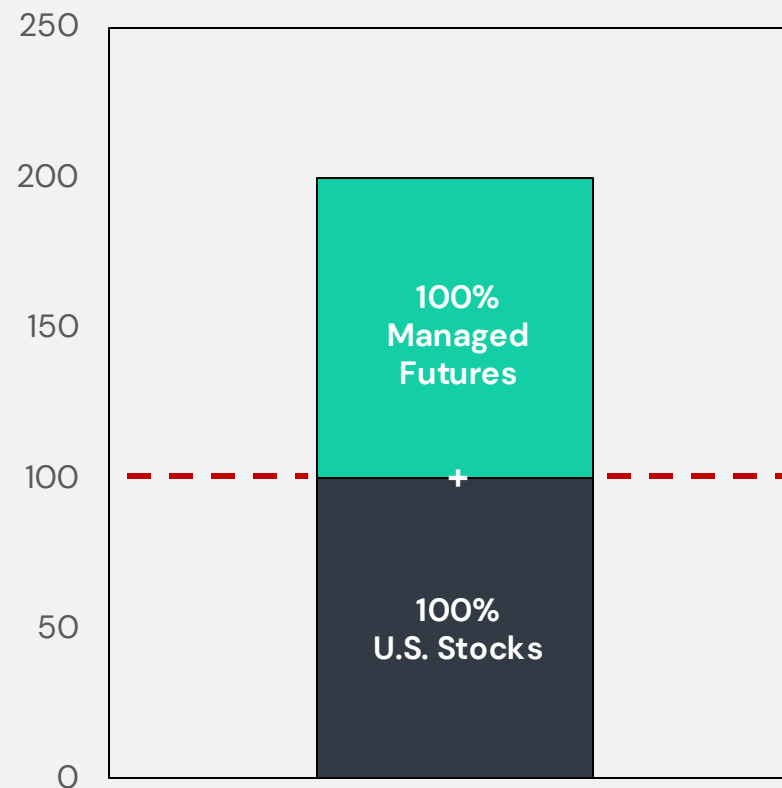
For every \$1 invested, the ETF seeks to provide \$1 of exposure to its U.S. Equity strategy and \$1 of exposure to its Managed Futures strategy.

## U.S. Stocks Strategy

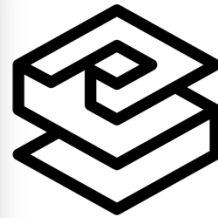
Seeks to capture the total return of large-capitalization U.S. equities.

## Managed Futures Strategy

Seeks to replicate a basket of leading trend-following funds within the managed futures space



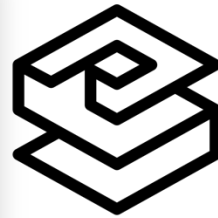
*For illustrative purposes only.*



# Stocks, Bonds & Managed Futures



Source: Bloomberg. U.S. Stocks is the S&P 500 Index ("SPX"). U.S. Bonds is the Bloomberg US Aggregate Bond Index ("LBUSTRUU"). Returns for both U.S. Stocks and U.S. Bonds are gross of all fees. CTA Trend is the Société Générale Trend Index ("NEIXCTAT"). You cannot invest in an index. Please see glossary at the end of this presentation for index definitions. Returns are gross of taxes. Returns assume the reinvestment of all distributions. Past performance is not indicative of future results. Period is 12/31/1999 through 12/31/2024. The starting date is chosen based upon the earliest date data is available for the underlying indexes.

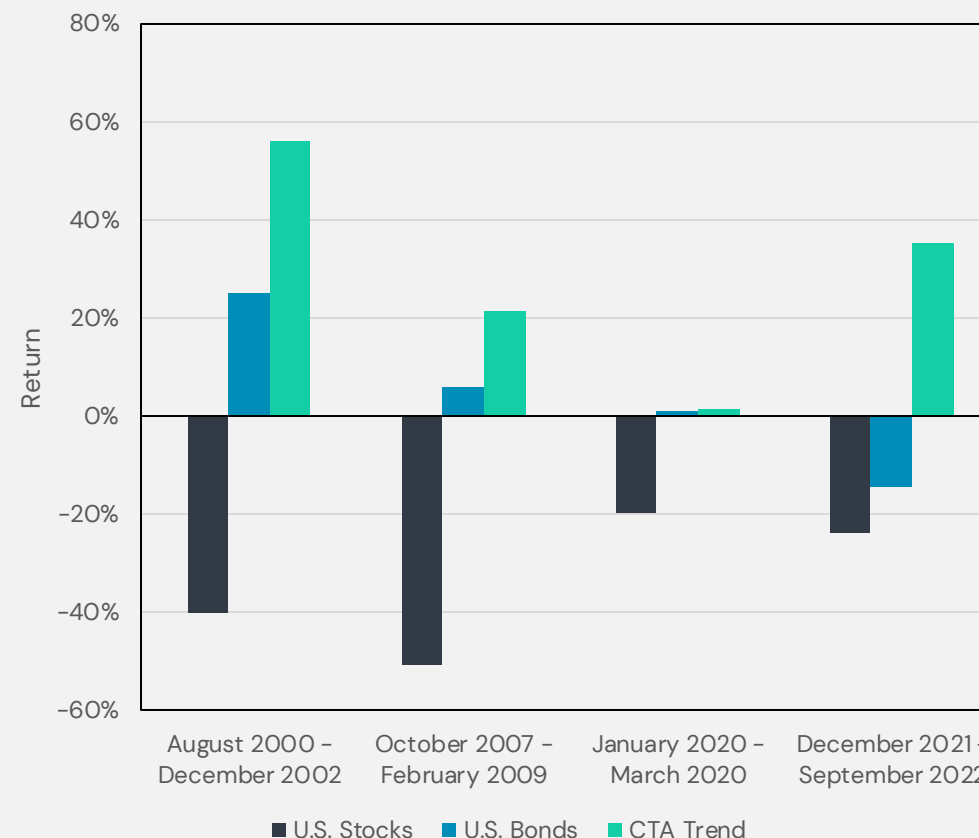


# Why Managed Futures?

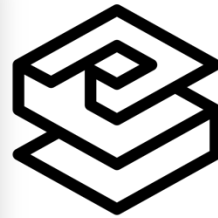
Historically, Managed Futures have exhibited:

- Positive long-term returns.
- Low correlation to both stocks and bonds.
- Positive returns during equity drawdowns.
- Positive returns during inflationary periods.

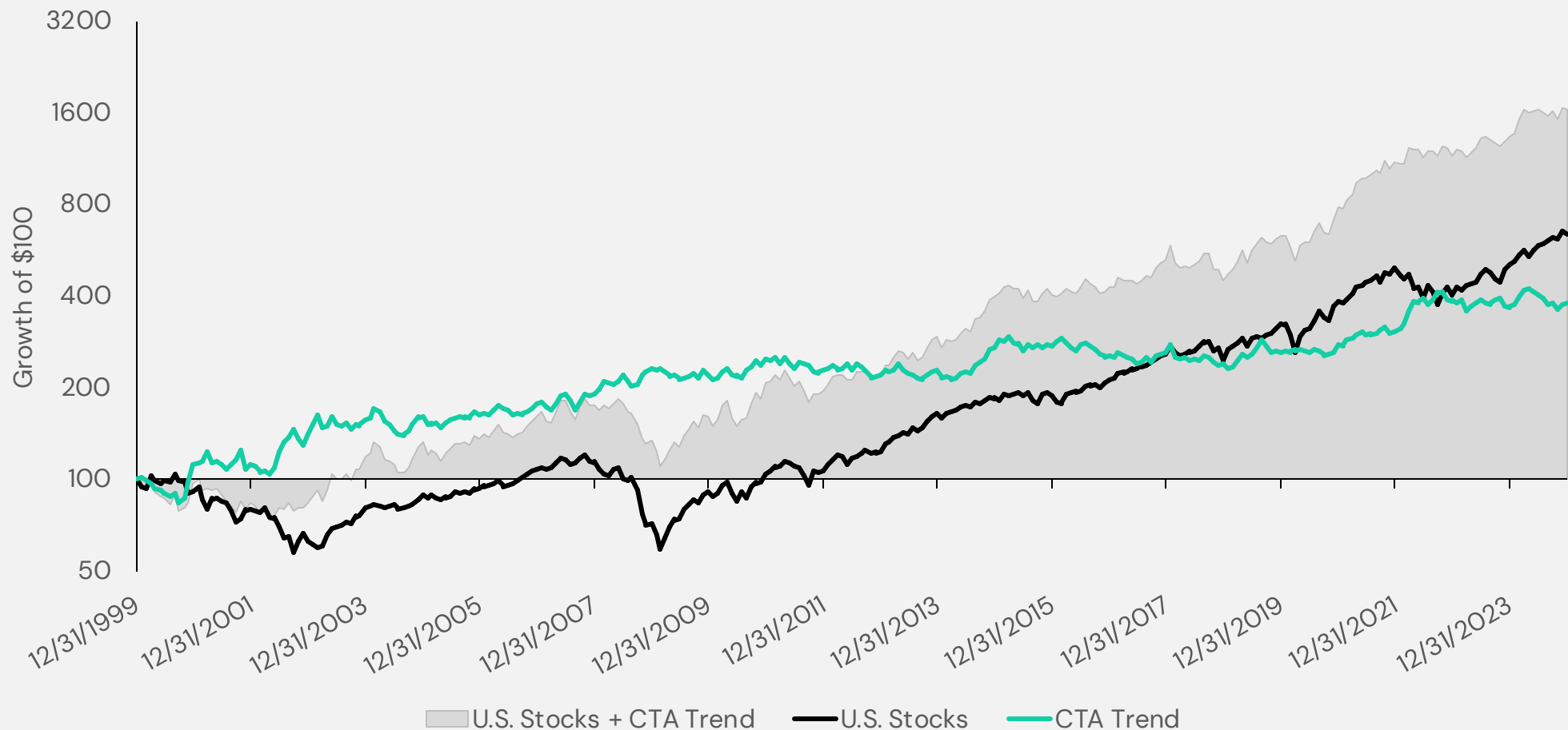
### Performance During Equity Drawdowns



Source: Bloomberg. U.S. Stocks is the S&P 500 Index ("SPX"). U.S. Bonds is the Bloomberg US Aggregate Bond Index ("LBSTRUU"). Returns for both U.S. Stocks and U.S. Bonds are gross of all fees. CTA Trend is the Société Générale Trend Index ("NEIXCTAT"). You cannot invest in an index. Please see glossary at the end of this presentation for index definitions. Returns are gross of taxes. Returns assume the reinvestment of all distributions. Past performance is not indicative of future results.

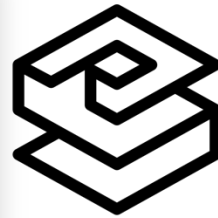


# Stacking U.S. Stocks & CTA Trend



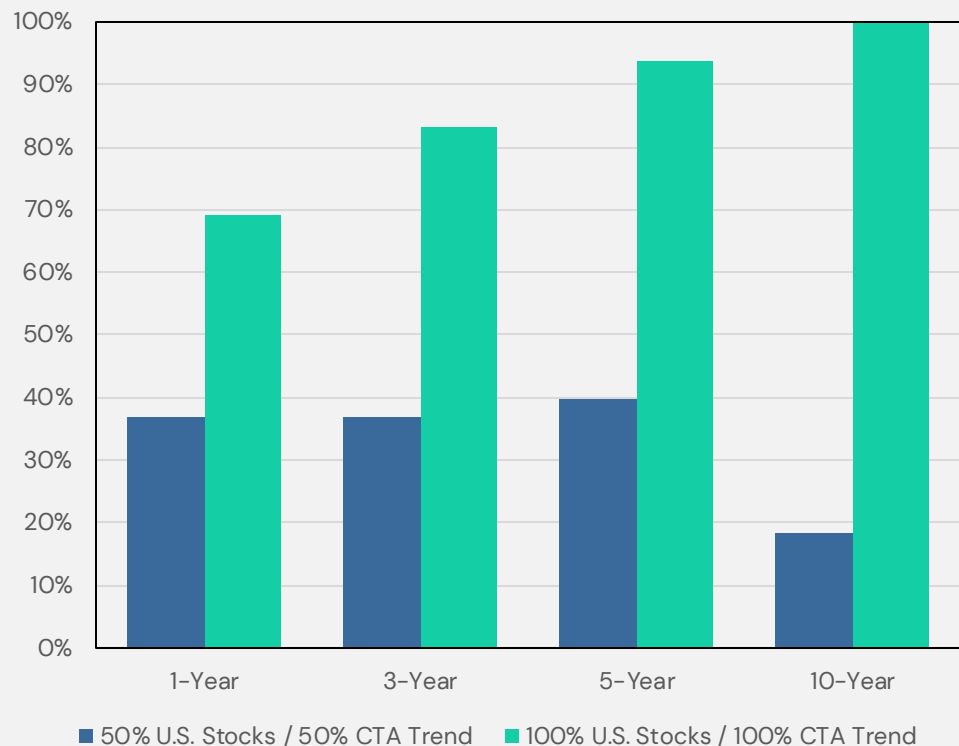
Source: Bloomberg. U.S. Stocks is the S&P 500 Index ("SPX"). Returns for U.S. Stocks is gross of all fees. CTA Trend is the Société Générale Trend Index ("NEIXCTAT"), an index designed to track the largest trend following commodity trading advisors ("CTAs") in the managed futures space net of underlying fees. U.S. Stocks + CTA Trend is 100% U.S. Stocks / 100% CTA Trend / -100% Bloomberg Short Treasury US Total Return Index ("LD12TRUUU"). You cannot invest in an index. Please see glossary at the end of this presentation for index definitions. Returns are gross of taxes. Returns assume the reinvestment of all distributions. Past performance is not indicative of future results. Period is 12/31/1999 through 12/31/2024. The starting date is chosen based upon the earliest date data is available for the underlying indexes.





# Stacking U.S. Stocks & CTA Trend

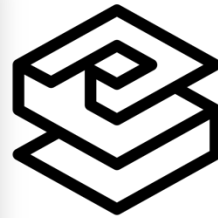
### Percent of Rolling Periods Outperforming S&P 500



### Percent of Rolling 3-Month Periods Spent in Each Regime

	U.S. Stocks Down	U.S. Stocks Up
CTA Trend Up	17.7%	36.8%
CTA Trend Down	10.8%	34.7%

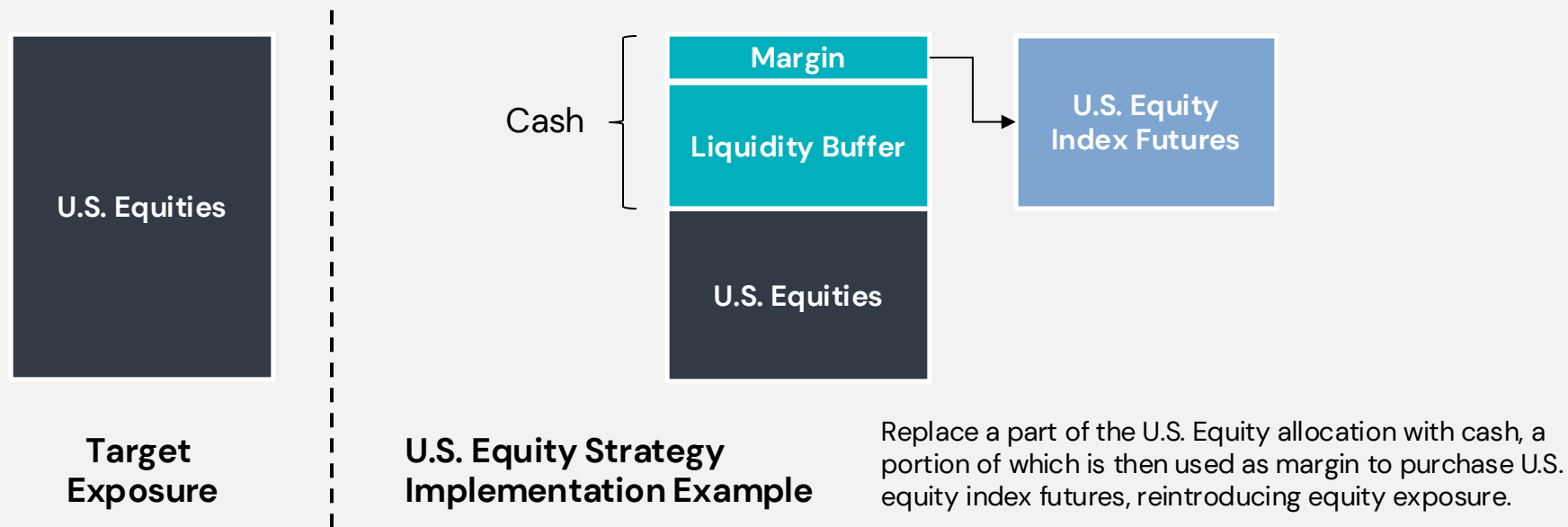
Source: Bloomberg. U.S. Stocks is the S&P 500 Index ("SPX"). Returns for U.S. Stocks is gross of all fees. CTA Trend is the Société Générale Trend Index ("NEIXCTAT"), an index designed to track the largest trend following commodity trading advisors ("CTAs") in the managed futures space net of underlying fees. 50% U.S. Stocks / 50% CTA Trend portfolio is rebalanced monthly. 100% U.S. Stocks / 100% CTA Trend is 100% U.S. Stocks / 100% CTA Trend / -100% Bloomberg Short Treasury US Total Return Index ("LD12TRUUU") rebalanced monthly. You cannot invest in an index. Please see glossary at the end of this presentation for index definitions. Returns are gross of taxes. Returns assume the reinvestment of all distributions. Past performance is not indicative of future results. Period is 12/31/1999 through 12/31/2024. The starting date is chosen based upon the earliest date data is available for the underlying indexes.



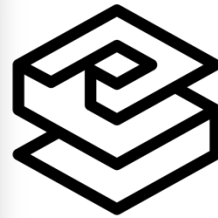
# RSST's U.S. Equity Strategy

The U.S. Equity Strategy seeks to capture the total return of large-capitalization U.S. equities using a mixture of individual securities, ETFs, and equity index futures.

To enable return stacking while achieving 100% exposure to U.S. equity, a portion of the equity strategy must be implemented with capital efficient instruments – such as equity index futures contracts – allowing the remaining capital to be used as collateral for the Managed Futures strategy.



*For illustrative purposes only. Capital efficiency refers to the ability for an investment to provide exposure to a particular asset class or strategy while using fewer assets. U.S. Equities are U.S. equity securities, U.S. equity ETFs, and/or U.S. equity index futures. "Cash" is money market funds and/or a ladder of short-term U.S. Treasury Bills.*



# RSST's Managed Futures Strategy

The Managed Futures strategy seeks to replicate the pre-fee performance of the broad managed futures trend-following category. It pursues this objective using sophisticated machine learning techniques, blending two diversifying approaches.

## Top-Down Approach – 30%

Seeks to identify the portfolio weights that closely replicate the recent returns of the manager basket.

**Pros:** Agnostic to how underlying managers run their portfolios; can adapt to model innovation.

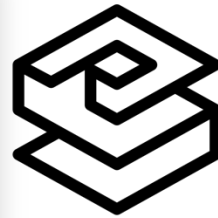
**Cons:** Can only use most recent data to estimate current portfolio; may miss sudden changes in underlying manager positions.

## Bottom-Up Approach – 70%

Seeks to identify the strategies that closely replicate the returns of the manager basket.

**Pros:** Can use much more data to create stable estimates; can capture sudden changes in weights.

**Cons:** Will not necessarily capture model innovation among managers.

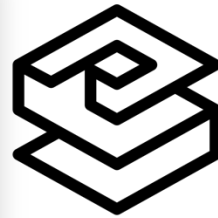


# Managed Futures Investment Universe

The Managed Futures strategy invests across 27 highly liquid, exchange-traded futures markets, selected to capture robust cross-section of global assets.

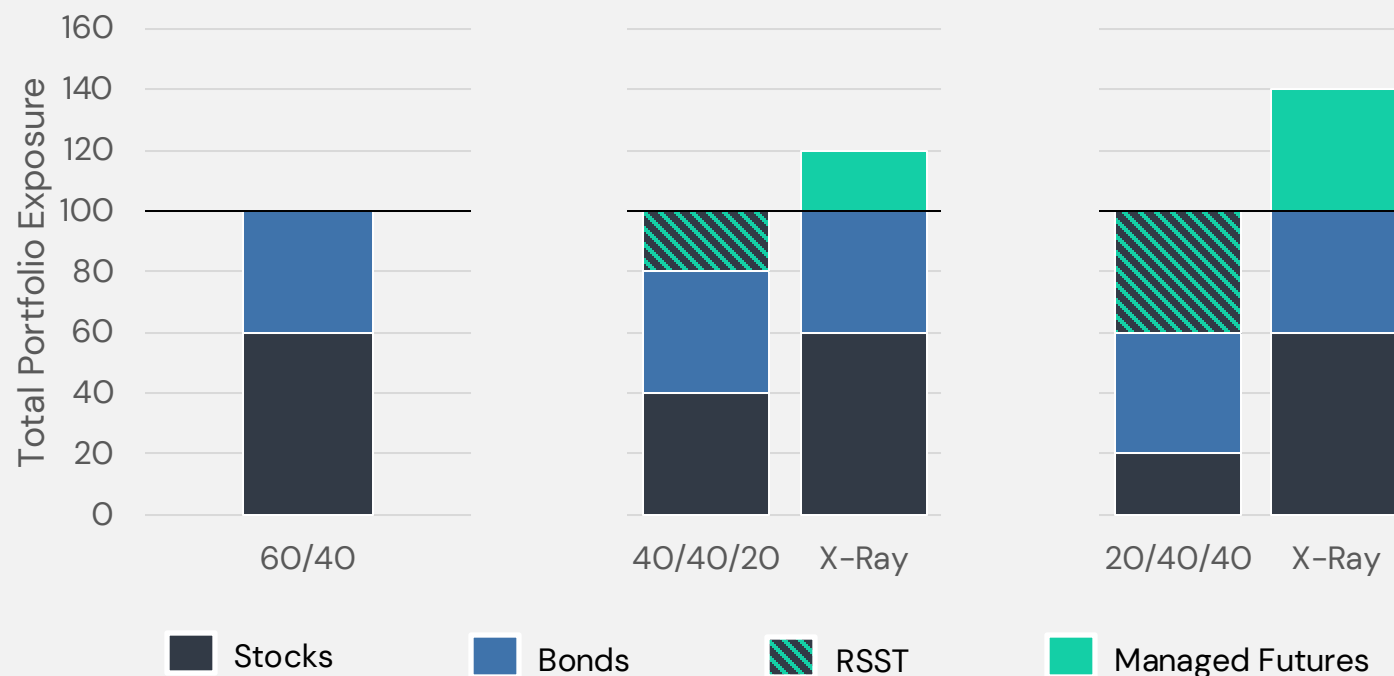
<b>Equities</b>	<b>Bonds</b>	<b>Currencies</b>	<b>Commodities</b>
S&P 500	2-Year US Treasury	Australian Dollar	Crude Oil (WTI)
Nasdaq 100	5-Year US Treasury	Canadian Dollar	Crude Oil (Brent)
S&P/TSX 60	10-Year US Treasury	British Pound	Heating Oil
FTSE 100	US Treasury Bond	Euro	Gasoline (RBOB)
Deutsch Boerse DAX	Euro Bund	Japanese Yen	Natural Gas
Euro Stoxx 50	UK Gilt		Gasoil
Nikkei 225			Gold
			Silver
			Copper

*Please see glossary for market definitions.*



# RSST – A Capital Efficient Building Block

Replacing large-capitalization U.S. equity exposure with RSST allows investors to introduce managed futures as an overlay to their strategic portfolio. The size of the allocation determines the size of the overlay.



*For illustrative purposes only. 60/40 is 60% Stocks / 40% Bonds. 40/40/20 is 40% Stocks / 40% Bonds / 20% RSST. 20/40/40 is 20% Stocks / 40% Bonds / 40% RSST. Capital efficiency refers to the ability for an investment to provide exposure to a particular asset class or strategy while using fewer assets. The composition of RSST is illustrative of the Fund's target allocation. Stocks are any equity exposure. Bonds are broad-based U.S. fixed income (individual securities or ETFs) and/or Treasury futures. "X-Ray" provides an approximate look-through asset allocation profile of the respective portfolio.*

# RSST – Review

**Objective:** Long-term capital appreciation.

**Strategy:** For every \$1 invested, the ETF seeks to provide \$1 of exposure to its U.S. equity strategy and \$1 of exposure to its Managed Futures strategy.

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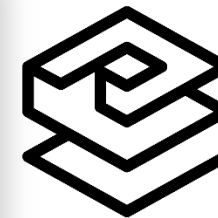
**U.S. Equity Strategy:** Seeks to broadly replicate the total return of large-capitalization U.S. equities using a mixture of individual securities, ETFs, and/or U.S. equity index futures.

**Managed Futures Strategy:** Seeks to replicate a basket of leading trend-following funds within the managed futures space using 27 global futures contracts through statistical techniques.

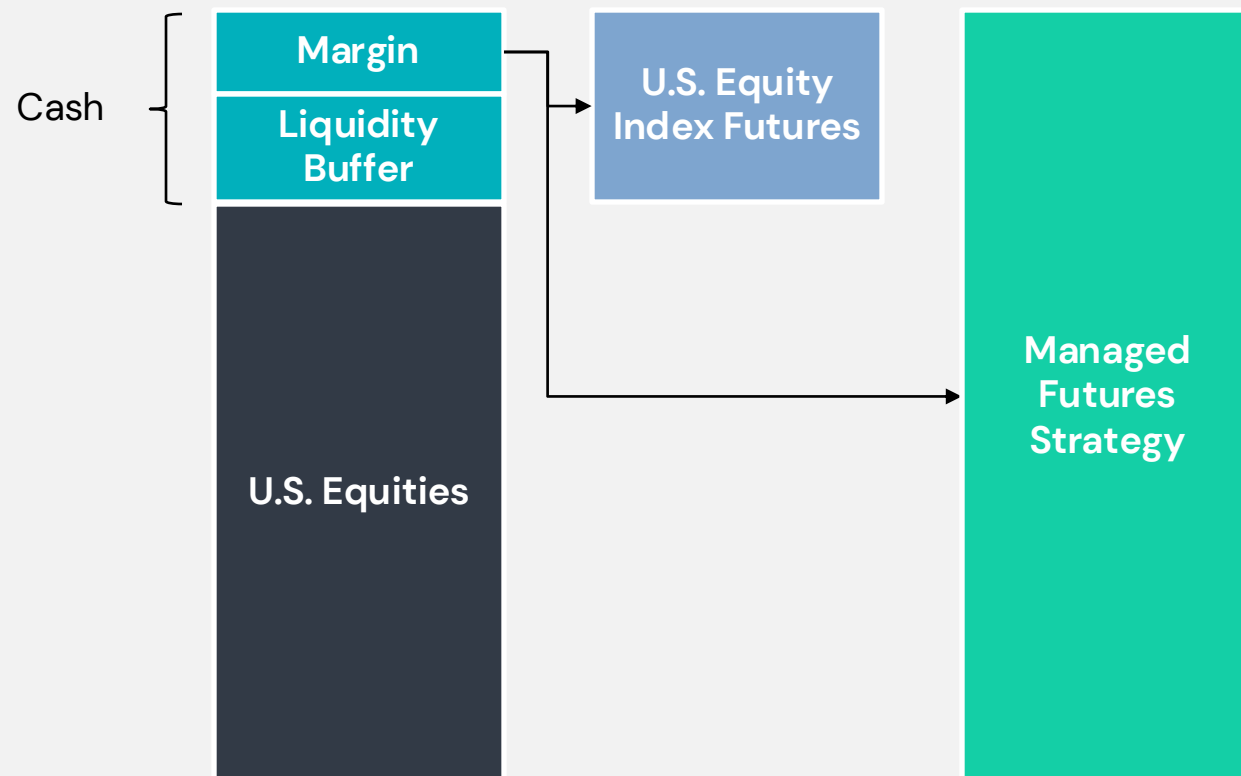
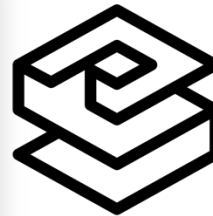
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**Rebalance Frequency:** Daily

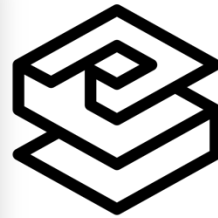
**Distribution Frequency:** Annual



# RSST Portfolio Structure



*For illustrative purposes only. U.S. Equities are U.S. equity securities, U.S. equity ETFs, and/or U.S. equity index futures. "Cash" is money market funds and/or a ladder of short-term U.S. Treasury Bills.*



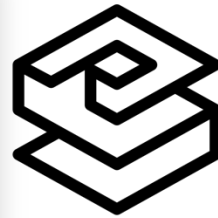
# Technical Appendix: Position Netting

Because both the U.S. Equity and Managed Futures strategies employ S&P 500 futures exposure, the positions are added together before they are traded. In cases where the U.S. Equity strategy is recommending a long position in the futures but the Managed Futures strategy is short, the positions can net out. As an example, assume the U.S. Equity strategy targets a 75% weight in the iShares Core S&P 500 ETF (“IVV”) and 25% in S&P 500 E-mini Futures. Using the reported weights, we could then back out the implied weights of the managed futures strategy.

Security Name	U.S. Equity Strategy Weights		Managed Futures Strategy Weights		Reported Weights
AUDUSD Crncy Fut Sep24			5.25%		5.25%
BP CURRENCY FUT Sep24			16.57%		16.57%
C\$ CURRENCY FUT Sep24			3.43%		3.43%
BRENT CRUDE FUTR Nov24			-0.89%		-0.89%
EURO FX CURR FUT Sep24			31.04%		31.04%
S&P500 EMINI FUT Sep24	25.00%	+	16.71%	=	41.71%
US 5YR NOTE (CBT) Dec24			102.81%		102.81%
LONG GILT FUTURE Dec24			15.73%		15.73%
GOLD 100 OZ FUTR Dec24			11.38%		11.38%
DAX INDEX FUTURE Sep24			10.25%		10.25%
NY Harb ULSD Fut Oct24			-2.56%		-2.56%
iShares Core S&P 500 ETF	75.00%				75.00%
JPN YEN CURR FUT Sep24			2.45%		2.45%
NATURAL GAS FUTR Oct24			-2.26%		-2.26%
NASDAQ 100 E-MINI Sep24			3.89%		3.89%
NIKKEI 225 (CME) Sep24			3.21%		3.21%
S&P/TSX 60 IX FUT Sep24			2.14%		2.14%
Low Su Gasoil G Oct24			-1.35%		-1.35%
EURO-BUND FUTURE Dec24			25.04%		25.04%
SILVER FUTURE Dec24			2.03%		2.03%
US 2YR NOTE (CBT) Dec24			-148.17%		-148.17%
US 10YR NOTE (CBT) Dec24			22.67%		22.67%
US LONG BOND(CBT) Dec24			-21.13%		-21.13%
EURO STOXX 50 Sep24			4.22%		4.22%
GASOLINE RBOB FUT Oct24			-2.86%		-2.86%
FTSE 100 IDX FUT Sep24			14.53%		14.53%
Cash & Other	25.00%				25.00%

*For illustrative purposes only.*



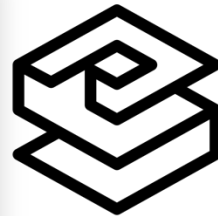


# Technical Appendix: Bottom-Up Normalized Trend Model Weights by Futures Contract

Futures Contract Code	Trend Model Length												
	5	10	15	20	30	40	60	90	120	150	180	220	260
AD	0%	0%	0%	0%	0%	0%	2%	7%	12%	15%	18%	21%	24%
BP	0%	0%	0%	0%	0%	1%	4%	8%	12%	15%	17%	20%	23%
CD	0%	0%	0%	0%	0%	0%	0%	1%	8%	14%	19%	26%	32%
CL	0%	0%	0%	0%	0%	0%	0%	5%	10%	15%	19%	24%	28%
CO	0%	0%	0%	0%	0%	0%	2%	6%	11%	15%	18%	22%	26%
EC	0%	0%	0%	0%	2%	4%	7%	10%	12%	14%	16%	18%	19%
ES	0%	0%	0%	0%	0%	0%	0%	4%	10%	15%	19%	24%	28%
FV	0%	0%	0%	0%	0%	0%	2%	8%	13%	16%	18%	21%	22%
G	0%	0%	0%	0%	0%	0%	2%	7%	12%	15%	18%	21%	24%
GC	0%	0%	0%	0%	0%	0%	2%	6%	10%	14%	18%	23%	26%
GX	0%	0%	0%	0%	0%	0%	0%	4%	10%	15%	19%	24%	28%
HG	0%	0%	0%	0%	0%	0%	1%	6%	10%	14%	18%	23%	27%
HO	0%	0%	0%	0%	0%	0%	0%	3%	9%	15%	19%	25%	29%
JY	0%	0%	0%	0%	0%	2%	6%	10%	13%	15%	16%	18%	20%
NG	0%	0%	0%	1%	3%	4%	6%	9%	11%	13%	15%	18%	20%
NQ	0%	0%	0%	0%	0%	0%	0%	6%	12%	16%	19%	22%	25%
NX	0%	0%	0%	0%	0%	0%	0%	0%	8%	14%	19%	26%	32%
PT	0%	0%	0%	0%	0%	0%	0%	0%	8%	13%	18%	27%	34%
QS	0%	0%	0%	0%	0%	0%	0%	5%	10%	15%	19%	23%	27%
RX	0%	0%	0%	0%	0%	2%	6%	10%	13%	15%	16%	18%	19%
SI	0%	0%	0%	0%	0%	0%	3%	6%	10%	14%	17%	22%	27%
TU	0%	0%	0%	0%	0%	0%	5%	10%	14%	16%	17%	19%	20%
TY	0%	0%	0%	0%	0%	0%	0%	7%	12%	16%	19%	22%	24%
US	0%	0%	0%	0%	0%	0%	0%	3%	10%	15%	20%	24%	27%
VG	0%	0%	0%	0%	0%	0%	0%	0%	0%	8%	19%	32%	41%
XB	0%	0%	0%	0%	0%	0%	0%	3%	9%	14%	19%	25%	30%
Z	0%	0%	0%	0%	0%	0%	0%	1%	8%	14%	19%	26%	32%

Source: ReSolve Asset Management.

# Glossary



**S&P 500 Index** is an abbreviation for the Standard & Poor's 500, a market-capitalization-weighted index of 500 leading publicly traded companies in the U.S.

**Bloomberg US Aggregate Bond Index** is an index that covers the broad U.S. investment grade, US dollar-denominated, fixed-rate taxable bond market.

**Société Générale Trend Index** is designed to track the largest trend following commodity trading advisors ("CTAs") in the managed futures space net of underlying fees. The index does not represent the entire universe of all CTAs. Actual rates of return may be significantly different and more volatile than those of the index

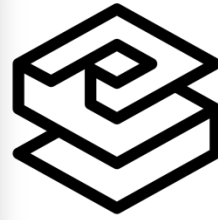
**Euro Bund** is a long-term bond issued by the Federal Republic of Germany, the Republic of Italy, the Republic of France, or the Swiss Federation.

**UK Gilt** is a UK Government liability in sterling.

**WTI** is West Texas Intermediate and is the benchmark for the U.S. light oil market, sourced from U.S. fields.

**Brent** is the benchmark used for the light oil market in Europe, Africa, and the Middle East, originating from oil fields in the North Sea between the Shetland Islands and Norway.

**RBOB** stands for Reformulated Blendstock for Oxygenated Blending, a component that is used to create formulated gasoline.



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