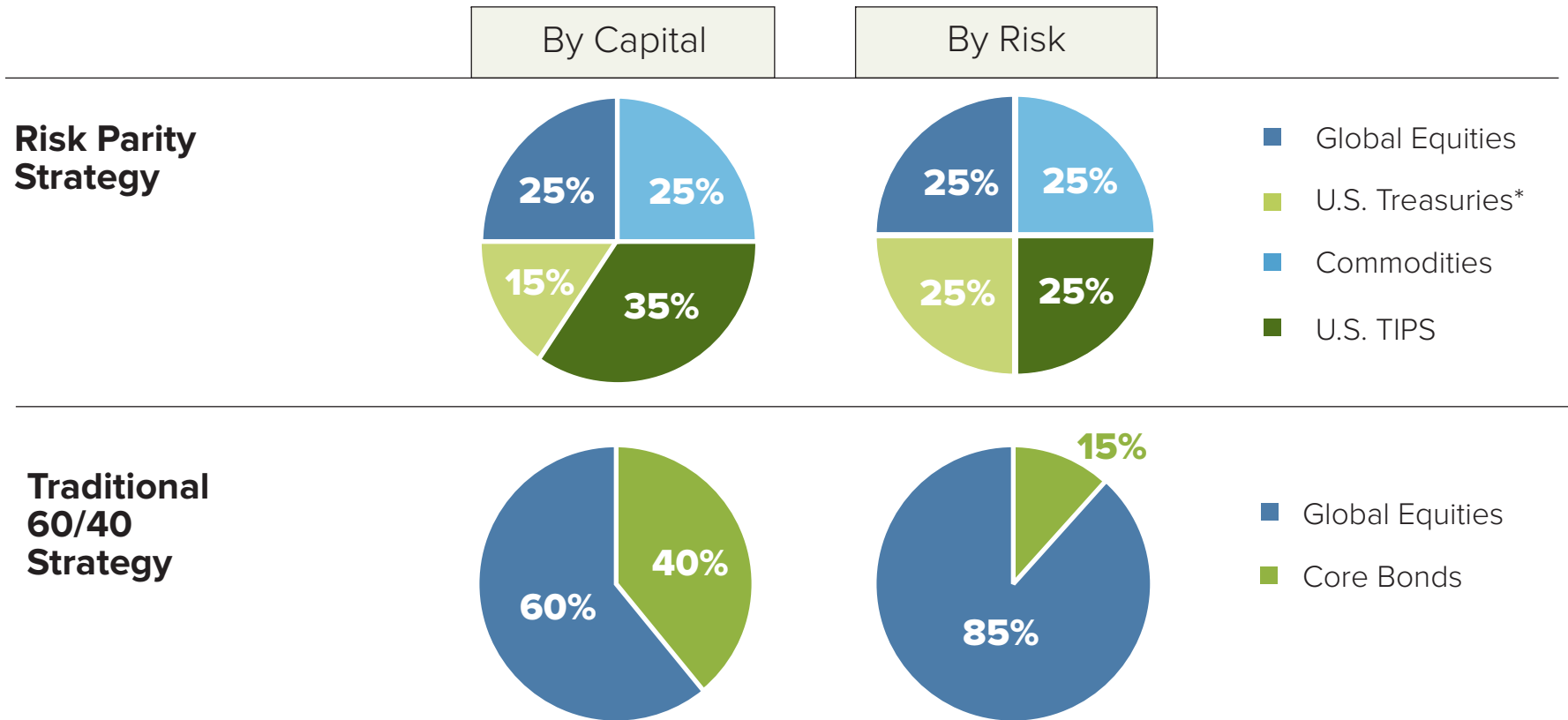




# A Truly Diversified and Balanced Risk Exposure

## ASSET ALLOCATION

The Risk Parity Strategy is based on an index which tracks the performance of a multi-asset strategy that balances risk equivalently among four broad asset classes: global equities, commodities, U.S. Treasury Inflation-Protected Securities (TIPS) and U.S. Treasury Futures.



\* Represents 15% cash collateral for Treasury Futures.