

SLM Multi Risk Premia Equity ER Index

Bloomberg: CIXBMREU

Index Weights as of Quarterly Rebalance Date 04-Jan-16*

| Constituent | Constituent Name | Weight(%) |
|-------------|--|-----------|
| 1 | Citi Multi VIBE Long Short USD Prim Index | 35.2% |
| 2 | Citi Pure Quality Europe Long Short (Series 2) Index | 39.7% |
| 3 | Citi Pure Earnings Momentum Europe Long Short (Series 2) Index | 25.1% |

* Prior to application of the volatility target mechanism

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