

Four Cboe Eurekahedge Volatility Indexes

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11	CBOE Eurekahedge Long Volatility Index (Bloomberg Ticker: EHFI451)	
	As at 1st February 2019	
EH Fundl ID:	Fund Name	Management Company
29440	Amundi Funds Absolute Volatility Euro Equities - IE (C)	Amundi Luxembourg SA
29445	Amundi Funds Absolute Volatility World Equities - IU (C)	Amundi Luxembourg SA
42519	Argentiere Fund LP	Argentiere Capital Ltd
46461	Artemis Vega Fund LP	Artemis Capital Management LP
39727	Assenagon Alpha Volatility (I)	Assenagon Asset Management SA
57542	Assenagon Global Volatility (I)	Assenagon Asset Management SA
38140	Kohinoor Core Fund - EUR A	36 South Capital Advisors LLP
16067	Kohinoor Series Three Fund - USD	36 South Capital Advisors LLP
43521	LGT alpha generic Long Volatility Sub-Fund - Class A USD	LGT Capital Partners (Ireland) Ltd
54472	Mint Tower Arbitrage Fund - Institutional G-Class	Mint Tower Capital Management
52771	Seeyond Equity Volatility Strategies - Class I/A EUR	NATIXIS Asset Management
29	CBOE Eurekahedge Relative Value Volatility Index (Bloomberg Ticker: EHFI452)	
	As at 1st February 2019	
EH Fundl ID:	Fund Name	Management Company
43807	AEGEA Absolute Return Fund LLC - Series I	Aegea Capital Management LLC
41117	AGSF LP	Global Sigma Group LLC
31648	Amundi Funds Absolute Volatility Arbitrage - IE (C)	Amundi Luxembourg SA
31109	Athena UI Fund - I Class	Conservative Concept Portfolio Management AG
50489	Berenberg DyMACS Volatility Premium - Class I	Joh Berenberg, Gossler & Co KG
38531	Blue Diamond Non-Directional Fund	Blue Diamond Asset Management AG
19243	BlueMountain Equity Alternatives Fund	BlueMountain Capital Management LLC
57659	Coloma Hedged Volatility Strategy	Coloma Capital Futures LLC
41145	Constance Alternative Options Fund (previously known as Medicis Alternative Options Fund)	Pure Capital SA
39632	Edelweiss Volatility Fund Ltd - Class C USD	ecamos Capital AG
46770	Harvest Long/Short Replication (LSR)	Harvest Volatility Advisors LLC
49036	Houndstooth Capital Partners LP	Houndstooth Capital Management LLC
54450	Levitas Capital Absolute Return VIX (ARVIX) Fund	Levitas Capital
45459	Linden Core Fund 1X A EUR	Progressive Capital Partners Ltd
43122	Malachite Capital Partners LP	Malachite Capital Management LLC
7216	Parallax Fund LP	Parallax Volatility Advisers LLC
30218	Parallax Offshore Investors Fund Ltd	Parallax Volatility Advisers LLC
47939	Pavlik Capital Partners LLC	Pavlik Capital Management LLC
49127	Phoenix Capital Fund LP	Probability Capital Group LLC
42708	Proteus Dynamic Volatility Program	Typhon Capital Management LLC
27657	Relative Value Growth	Doherty Advisors LLC
34780	Relative Value Plus	Doherty Capital LLC
46527	Rosen Capital Advisors Option Volatility Arbitrage Fund	Rosen Capital Advisors LLC
46470	Runestone Capital Fund - Class B	Runestone Capital Ltd
41959	Tempo Volatility Fund LLC	JD Capital Management LLC
9328	The Cassiopeia Fund - Class B USD	Dominice & Co - Asset Management
36530	True Partner Fund - Class B	True Partner Advisor Ltd
34824	Twin Tree Capital Partners LP	Twin Tree Capital Management LLC
43333	Windsor Non-Correlated All-Class Growth Strategy (DWAC)	Windsor Securities Inc

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CBOE Eurekahedge Short Volatility Index (Bloomberg Ticker: EHFI450)

As at 1st February 2019

EH Fundl ID:	Fund Name	Management Company
59437	Dogma Fund SPC	Fingenom Ltd
7167	Gargoyle Hedged Value (QP) Fund LP	Gargoyle Investment Advisor LLC
46771	Harvest Collateral Yield Enhancement Strategy (CYES)	Harvest Volatility Advisors LLC
41948	Horse Cove Partners Absolute Return Strategy	Horse Cove Partners LLC
38778	ITB Premium I Program	ITB Capital Management LLC
37823	Oxeye Option Premium Strategy - 5X Leveraged	Oxeye Capital Management Ltd
52212	Oxeye Hedged Income Option Fund	Oxeye Capital Management Ltd
47238	RIC IV Multi Strategy Volatility Fund - A USD Roll-Up Class	Russell Investments Ireland Ltd
44528	RP Gamma Fund IL [Previously known as RP Vega Fund IL]	RP Crest GmbH
37514	V1 - Volatility Trading Program	Quant Trading LLC

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CBOE Eurekahedge Tail Risk Index (Bloomberg Ticker: EHFI453)

As at 1st February 2019

EH Fundl ID:	Fund Name	Management Company
47155	Capstone Portfolio Protection	Capstone Investment Advisors, LLC
33314	Capula Tail Risk Fund Ltd Class C USD	Capula Investment Management LLP
40671	Carmot Tail Risk Plus (Cayman) Ltd	Carmot Capital LLC
37799	Convex Asia Fund Ltd - Class A [Previously known as Fortress Convex Asia Fund Ltd - Class A]	City Financial Investment Company PTE Ltd
31675	Grey Swan Hedge Program	Doherty Advisors LLC
29268	The 36 South Cullinan Fund	36 South Capital Advisors LLP

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