

Average Return [% p.a.]	14.3	Best month [%]	11.4
Volatility [% p.a.]	10.7	Worst month [%]	-12.7
Sharpe Ratio	1.14		

Index Allocation [%]

	June	July	Delta
Energy	26.67	28.24	1.57
Brent Crude Oil	10.00	10.00	0.00
Gasoil	10.00	10.00	0.00
Gasoline	10.00	10.00	0.00
Heating Oil	-6.67	-5.88	0.78
Natural Gas	-6.67	-5.88	0.78
WTI Crude Oil	10.00	10.00	0.00
Livestock	3.33	-1.76	-5.10
Feeder Cattle	0.00	10.00	10.00
Lean Hogs	10.00	-5.88	-15.88
Live Cattle	-6.67	-5.88	0.78
Agriculture	-43.33	-42.94	0.39
Cocoa	0.00	10.00	10.00
Coffee	-6.67	-5.88	0.78
Corn	-6.67	-5.88	0.78
Cotton	10.00	-5.88	-15.88
Soybean Meal	-6.67	-5.88	0.78
Soybean Oil	-6.67	-5.88	0.78
Soybeans	-6.67	-5.88	0.78
Sugar	-6.67	-5.88	0.78
Wheat Chicago	-6.67	-5.88	0.78
Wheat Kansas	-6.67	-5.88	0.78
Wheat Minneapolis	0.00	0.00	0.00
Industrial Metals	16.67	18.24	1.57
Aluminium	-6.67	-5.88	0.78
Copper	10.00	10.00	0.00
Lead	10.00	10.00	0.00
Nickel	-6.67	-5.88	0.78
Zinc	10.00	10.00	0.00
Precious Metals	-3.33	-1.76	1.57
Gold	-6.67	-5.88	0.78
Palladium	10.00	10.00	0.00
Platinum	0.00	0.00	0.00
Silver	-6.67	-5.88	0.78

Rebalancing of the CYD Diversified Long/Short Commodity Index occurs on the 8th business day of each month.

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