



|                         |      |                 |       |
|-------------------------|------|-----------------|-------|
| Average Return [% p.a.] | 12.3 | Best month [%]  | 15.2  |
| Volatility [% p.a.]     | 15.1 | Worst month [%] | -19.1 |
| Sharpe Ratio            | 0.69 |                 |       |

**Index Allocation [%]**

|                          | June         | July         | Delta         |
|--------------------------|--------------|--------------|---------------|
| <b>Energy</b>            | <b>40.00</b> | <b>40.00</b> | <b>0.00</b>   |
| 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              | 0.00         | 0.00         | 0.00          |
| Natural Gas              | 0.00         | 0.00         | 0.00          |
| WTI Crude Oil            | 10.00        | 10.00        | 0.00          |
| <b>Livestock</b>         | <b>10.00</b> | <b>10.00</b> | <b>0.00</b>   |
| Feeder Cattle            | 0.00         | 10.00        | 10.00         |
| Lean Hogs                | 10.00        | 0.00         | -10.00        |
| Live Cattle              | 0.00         | 0.00         | 0.00          |
| <b>Agriculture</b>       | <b>10.00</b> | <b>10.00</b> | <b>0.00</b>   |
| Cocoa                    | 0.00         | 10.00        | 10.00         |
| Coffee                   | 0.00         | 0.00         | 0.00          |
| Corn                     | 0.00         | 0.00         | 0.00          |
| Cotton                   | 10.00        | 0.00         | -10.00        |
| Soybean Meal             | 0.00         | 0.00         | 0.00          |
| Soybean Oil              | 0.00         | 0.00         | 0.00          |
| Soybeans                 | 0.00         | 0.00         | 0.00          |
| Sugar                    | 0.00         | 0.00         | 0.00          |
| Wheat Chicago            | 0.00         | 0.00         | 0.00          |
| Wheat Kansas             | 0.00         | 0.00         | 0.00          |
| Wheat Minneapolis        | 0.00         | 0.00         | 0.00          |
| <b>Industrial Metals</b> | <b>30.00</b> | <b>20.00</b> | <b>-10.00</b> |
| Aluminium                | 0.00         | 0.00         | 0.00          |
| Copper                   | 10.00        | 10.00        | 0.00          |
| Lead                     | 10.00        | 0.00         | -10.00        |
| Nickel                   | 0.00         | 0.00         | 0.00          |
| Zinc                     | 10.00        | 10.00        | 0.00          |
| <b>Precious Metals</b>   | <b>10.00</b> | <b>20.00</b> | <b>10.00</b>  |
| Gold                     | 5.00         | 5.00         | 0.00          |
| Palladium                | 0.00         | 10.00        | 10.00         |
| Platinum                 | 0.00         | 0.00         | 0.00          |
| Silver                   | 5.00         | 5.00         | 0.00          |

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

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