

2/2 **Return Statistics (since 01/12/2000)**

Average Return [% p.a.]	11.8	Best month [%]	11.4
Volatility [% p.a.]	10.8	Worst month [%]	-12.7
Sharpe Ratio	0.91		

Index Allocation [%]

	March	April	Delta
Energy	32.31	0.00	-32.31
Brent Crude Oil	10.00	0.00	-10.00
Gasoil	0.00	0.00	0.00
Gasoline	10.00	0.00	-10.00
Heating Oil	10.00	0.00	-10.00
Natural Gas	-7.69	0.00	7.69
WTI Crude Oil	10.00	0.00	-10.00
Livestock	2.31	0.00	-2.31
Feeder Cattle	0.00	0.00	0.00
Lean Hogs	-7.69	0.00	7.69
Live Cattle	10.00	0.00	-10.00
Agriculture	-16.15	0.00	16.15
Cocoa	0.00	0.00	0.00
Coffee	-7.69	0.00	7.69
Corn	10.00	0.00	-10.00
Cotton	-7.69	0.00	7.69
Soybean Meal	-7.69	0.00	7.69
Soybean Oil	10.00	0.00	-10.00
Soybeans	-7.69	0.00	7.69
Sugar	10.00	0.00	-10.00
Wheat Chicago	-7.69	0.00	7.69
Wheat Kansas	-7.69	0.00	7.69
Wheat Minneapolis	0.00	0.00	0.00
Industrial Metals	-13.08	0.00	13.08
Aluminium	-7.69	0.00	7.69
Copper	10.00	0.00	-10.00
Lead	0.00	0.00	0.00
Nickel	-7.69	0.00	7.69
Zinc	-7.69	0.00	7.69
Precious Metals	-5.38	0.00	5.38
Gold	-7.69	0.00	7.69
Palladium	10.00	0.00	-10.00
Platinum	0.00	0.00	0.00
Silver	-7.69	0.00	7.69

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

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