

Average Return [% p.a.]	11.6	Best month [%]	15.2
Volatility [% p.a.]	15.4	Worst month [%]	-19.1
Sharpe Ratio	0.64		

Index Allocation [%]

	March	April	Delta
Energy	35.00	0.00	-35.00
Brent Crude Oil	8.75	0.00	-8.75
Gasoil	0.00	0.00	0.00
Gasoline	8.75	0.00	-8.75
Heating Oil	8.75	0.00	-8.75
Natural Gas	0.00	0.00	0.00
WTI Crude Oil	8.75	0.00	-8.75
Livestock	10.00	0.00	-10.00
Feeder Cattle	0.00	0.00	0.00
Lean Hogs	0.00	0.00	0.00
Live Cattle	10.00	0.00	-10.00
Agriculture	30.00	0.00	-30.00
Cocoa	0.00	0.00	0.00
Coffee	0.00	0.00	0.00
Corn	10.00	0.00	-10.00
Cotton	0.00	0.00	0.00
Soybean Meal	0.00	0.00	0.00
Soybean Oil	10.00	0.00	-10.00
Soybeans	0.00	0.00	0.00
Sugar	10.00	0.00	-10.00
Wheat Chicago	0.00	0.00	0.00
Wheat Kansas	0.00	0.00	0.00
Wheat Minneapolis	0.00	0.00	0.00
Industrial Metals	10.00	0.00	-10.00
Aluminium	0.00	0.00	0.00
Copper	10.00	0.00	-10.00
Lead	0.00	0.00	0.00
Nickel	0.00	0.00	0.00
Zinc	0.00	0.00	0.00
Precious Metals	15.00	0.00	-15.00
Gold	7.50	0.00	-7.50
Palladium	0.00	0.00	0.00
Platinum	0.00	0.00	0.00
Silver	7.50	0.00	-7.50

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

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