

ILIM Indices

INDEX	Price Date	Level*	Returns				
			MTD	QTD	1 year	3 Year p.a.	5 Year p.a.
Standard & Poors GSCI Light Energy ILIM Enhanced Index (USD)	31/01/2018	67.60	1.67%	1.67%	5.90%	-1.93%	-7.68%
EURO Conversion of the above Returns			-2.00%	-2.00%	-8.14%	-5.11%	-6.08%

* rebased 31/12/2010

ILIM Enhanced S&P Goldman Sachs Light-Energy Commodity Strategy				
Constituents as at 31st January 2018:				
Commodity	Trading Facility	Weight	Sector	Weight
Crude Oil	New York Mercantile Exchange (NYMEX)	12.20%	Energy	28.6%
Brent Crude Oil	ICE Futures Europe (ICE)	8.36%		
Gasoil	ICE Futures Europe (ICE)	2.38%		
Natural Gas	New York Mercantile Exchange (NYMEX)	1.53%		
RBOB Gas	New York Mercantile Exchange (NYMEX)	2.23%		
Heating Oil	New York Mercantile Exchange (NYMEX)	1.93%		
Copper	London Metal Exchange (LME)	8.68%	Industrial Metals	21.3%
Aluminum	London Metal Exchange (LME)	6.87%		
Zinc	London Metal Exchange (LME)	2.68%		
Nickel	London Metal Exchange (LME)	1.44%		
Lead	London Metal Exchange (LME)	1.59%		
Gold	Commodity Exchange Inc. (COMEX)	7.14%	Precious Metals	8.0%
Silver	Commodity Exchange Inc. (COMEX)	0.81%		
Sugar	Coffee Sugar and Cocoa Exchange (CSCE)	3.05%	Agriculture	29.2%
Corn	Chicago Board of Trade (CBT)	8.21%		
Chicago Wheat	Chicago Board of Trade (CBT)	5.27%		
Soybean	Chicago Board of Trade (CBT)	5.98%		
Cotton	ICE Futures US Softs (NYB)	2.74%		
Coffee	Coffee Sugar and Cocoa Exchange (CSCE)	1.41%		
Kansas Wheat	Kansas City Board of Trade (KCB)	2.00%		
Cocoa	Coffee Sugar and Cocoa Exchange (CSCE)	0.54%		
Live Cattle	Chicago Mercantile Exchange (CME)	6.99%		
Lean Hogs	Chicago Mercantile Exchange (CME)	3.83%		
Feeder Cattle	Chicago Mercantile Exchange (CME)	2.14%		
		100%		100%