

## 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)	30/04/2020	47.54	-1.84%	-1.84%	-23.12%	-8.53%	-8.38%
EURO Conversion of the above Returns			-1.66%	-1.66%	-21.34%	-8.71%	-7.96%

\* rebased 31/12/2010

ILIM Enhanced S&P Goldman Sachs Light-Energy Commodity Strategy				
Constituents as at 30th April 2020:				
Commodity	Trading Facility	Weight	Sector	Weight
Crude Oil	New York Mercantile Exchange (NYMEX)	7.94%	Energy	19.70%
Brent Crude Oil	ICE Futures Europe (ICE)	5.76%		
Gasoil	ICE Futures Europe (ICE)	1.64%		
Natural Gas	New York Mercantile Exchange (NYMEX)	1.92%		
RBOB Gas	New York Mercantile Exchange (NYMEX)	1.17%		
Heating Oil	New York Mercantile Exchange (NYMEX)	1.27%		
Copper	London Metal Exchange (LME)	8.31%	Industrial Metals	19.78%
Aluminum	London Metal Exchange (LME)	6.62%		
Zinc	London Metal Exchange (LME)	1.88%		
Nickel	London Metal Exchange (LME)	1.72%		
Lead	London Metal Exchange (LME)	1.25%		
Gold	Commodity Exchange Inc. (COMEX)	11.81%	Precious Metals	12.73%
Silver	Commodity Exchange Inc. (COMEX)	0.92%		
Sugar	Coffee Sugar and Cocoa Exchange (CSCE)	3.15%	Agriculture	33.73%
Corn	Chicago Board of Trade (CBT)	9.29%		
Chicago Wheat	Chicago Board of Trade (CBT)	6.87%		
Soybean	Chicago Board of Trade (CBT)	6.76%		
Cotton	ICE Futures US Softs (NYB)	2.26%		
Coffee	Coffee Sugar and Cocoa Exchange (CSCE)	1.61%		
Kansas Wheat	Kansas City Board of Trade (KCB)	3.00%		
Cocoa	Coffee Sugar and Cocoa Exchange (CSCE)	0.79%		
Live Cattle	Chicago Mercantile Exchange (CME)	7.32%	Livestock	14.06%
Lean Hogs	Chicago Mercantile Exchange (CME)	4.17%		
Feeder Cattle	Chicago Mercantile Exchange (CME)	2.57%		
		<b>100%</b>		<b>100%</b>