

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)	31/08/2022	89.34	-1.04%	-1.82%	18.81%	15.98%	7.39%
EURO Conversion of the above Returns			0.35%	2.07%	39.47%	19.55%	11.05%

* rebased 31/12/2010

ILIM Enhanced S&P Goldman Sachs Light-Energy Commodity Strategy				
Constituents as at 31st Aug 2022:				
Commodity	Trading Facility	Weight	Sector	Weight
Crude Oil	New York Mercantile Exchange (NYMEX)	10.39%	Energy	30.29%
Brent Crude Oil	ICE Futures Europe (ICE)	8.90%		
Gasoil	ICE Futures Europe (ICE)	3.30%		
Natural Gas	New York Mercantile Exchange (NYMEX)	3.34%		
RBOB Gas	New York Mercantile Exchange (NYMEX)	1.97%		
Heating Oil	New York Mercantile Exchange (NYMEX)	2.39%		
Copper	London Metal Exchange (LME)	7.01%	Industrial Metals	17.16%
Aluminum	London Metal Exchange (LME)	5.92%		
Zinc	London Metal Exchange (LME)	1.77%		
Nickel	London Metal Exchange (LME)	1.64%		
Lead	London Metal Exchange (LME)	0.82%		
Gold	Commodity Exchange Inc. (COMEX)	6.73%	Precious Metals	7.33%
Silver	Commodity Exchange Inc. (COMEX)	0.60%		
Sugar	Coffee Sugar and Cocoa Exchange (CSCE)	2.64%	Agriculture	33.59%
Corn	Chicago Board of Trade (CBT)	11.02%		
Chicago Wheat	Chicago Board of Trade (CBT)	6.16%		
Soybean	Chicago Board of Trade (CBT)	6.67%		
Cotton	ICE Futures US Softs (NYB)	2.12%		
Coffee	Coffee Sugar and Cocoa Exchange (CSCE)	1.77%		
Kansas Wheat	Kansas City Board of Trade (KCB)	2.75%		
Cocoa	Coffee Sugar and Cocoa Exchange (CSCE)	0.46%		
Live Cattle	Chicago Mercantile Exchange (CME)	6.25%	Livestock	11.63%
Lean Hogs	Chicago Mercantile Exchange (CME)	3.31%		
Feeder Cattle	Chicago Mercantile Exchange (CME)	2.07%		
		100%		100%