



# Alternative Benchmark Commodity Index

The Alternative Benchmark Commodity Index (“ABCI”) provides broad-based commodity exposure to nineteen commodities across the energy, metals and agriculture sectors. The index utilizes the ABCI methodology, which is a proprietary approach developed to combine the benefits of transparency, liquidity and risk reduction while providing additional sources of return beyond the commodity beta offered by traditional commodity indices.

## Key Features

- Employs momentum to vary commodity exposure, adhering to maximum and minimum weights
- Increases commodity exposure in upward trending commodity markets
- Decreases commodity exposure in market declines, utilizing a defensive cash position
- Rebalances and rolls daily to manage volatility and maintain diversification

## Performance





	Total Return (%)				Annualized Total Return (%)			Annualized Std. Deviation (%)		
	May 2018	3-mo	YTD	2017	1-yr	5-yr	Since Inception*	1-yr	5-yr	Since Inception*
<b>Alternative Benchmark Commodity Index</b>	1.6	4.5	4.3	3.6	13.9	-3.3	6.5	7.8	9.4	12.3
<b>ABCI Energy Index</b>	2.6	11.9	10.2	4.6	21.3	-5.3	7.1	15.3	15.7	20.9
<b>ABCI Metals Index</b>	0.1	-0.6	-1.6	9.9	4.9	-2.2	7.2	8.3	9.5	13.3
<b>ABCI Agriculture Index</b>	1.5	-0.4	1.6	-2.7	-2.4	-3.7	3.3	7.4	8.8	10.7
<b>Bloomberg Commodity Index</b>	1.4	3.4	3.6	1.7	11.0	-6.6	2.3	8.9	11.9	14.5
<b>S&amp;P GS Commodity Index</b>	1.4	8.9	8.9	5.8	25.8	-9.6	0.5	13.7	17.9	20.4

\*ABCI inception date, 12/31/1990

All data as of May 31, 2018

Alternative Benchmark Commodity Index returns prior to February 2007 are based on simulated or hypothetical performance that has certain inherent limitations. Unlike the results shown in an actual performance record, these results do not represent actual trading. Also, because these trades have not been executed, these results may have under- or over-compensated for the impact, if any, of certain market factors, such as lack of liquidity and trading expenses. Simulated or hypothetical trading programs in general are also subject to the benefit of hindsight. No representation is being made that any account will or is likely to achieve profits or losses similar to the ones shown above as past performance is not indicative of future results.

## Sector Index Weights

	Maximum weight (%)	Minimum weight (%)	Month-end weight (%)	Weight (%)						
				0	10	20	30	40	50	60
Energy	42.2	16.9	39.9							
Agriculture	29.7	11.9	21.5							
Metals	28.1	11.2	14.9							
Cash	60.0	0.0	23.7							
<b>Total Commodity Exposure</b>	<b>100.0</b>	<b>40.0</b>	<b>76.3</b>							

## Individual Commodity Weights

	Maximum weight (%)	Minimum weight (%)	Month-end weight (%)
Brent Crude	13.1	5.2	13.1
WTI Crude Oil	11.5	4.6	9.2
Gasoil	4.5	1.8	4.5
Gasoline	3.7	1.5	3.7
Heating Oil	3.5	1.4	3.5
Natural Gas	5.9	2.4	5.9
Soybeans	6.3	2.5	3.7
Corn	5.3	2.1	5.1
Wheat	3.1	1.2	3.1
Sugar	3.0	1.2	2.1
Coffee	2.5	1.0	1.7
Cotton	2.5	1.0	2.5
Live Cattle	4.1	1.6	1.9
Lean Hogs	2.9	1.2	1.5
Gold	11.6	4.6	4.6
Silver	3.2	1.3	1.9
Copper	7.2	2.9	4.4
Aluminum	3.6	1.4	2.8
Zinc	2.5	1.0	1.1

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