

Type: LongOnly

2021-05-29

Managers captured by system		MTD	YTD
Manager	Program		
Gresham Investment Management	G Plus Fund LLC	8.0%	22.8%
Power	Power Momentum Index	4.6%	21.5%
Price Asset Management	PCS Real Return Instituti	8.6%	19.2%
UBS	CMCI Composite	8.0%	18.4%
Auspice Capital Advisors	Broad Commodity Index	7.2%	17.3%
UBS	CMCI ex-Agriculture	7.1%	17.1%
CoreCommodity Management	Founders I Fund	8.5%	17.0%
Picard Angst	All Commodity Tracker Plu	9.6%	16.5%
Picard Angst	Energy & Metals	6.0%	15.8%
Gresham Investment Management	TAP Fund LLC Class A	7.7%	15.7%
Gresham Investment Management	MTAP Commodity Builder Fu	7.4%	15.7%
Gresham Investment Management	A Plus Fund LLC	8.1%	15.6%
Gresham Investment Management	Onshore ETAP Fund LLC	7.4%	15.5%
CoreCommodity Management	Diversified I Fund	8.2%	15.5%
Matisse	Matisse Discounted Cl-End	4.7%	15.5%
Gresham Investment Management	DJF CommodityBuilder Fund	8.1%	15.4%
GAM International Management	GAM Commodity	7.7%	15.3%
Credit Suisse Asset Management	CommodityAllocation	7.8%	14.9%
Credit Suisse Asset Management	Commodity Index Plus	7.7%	14.7%
First Quadrant LP	Balanced Risk Commodities	7.4%	14.4%
First Quadrant LP	Essential Beta	2.6%	1.2%
UBS	MSCI China A	4.5%	0.8%
Man GLG	Asia Pacific	-0.1%	0.8%
ProFunds	Rising US Dollar (daily)	-2.2%	0.8%
Man AHL	AHL TargetRisk Fund	0.8%	0.5%
HSBC	Gif Gem Debt	1.0%	0.4%
PWM Funds (Pictet)	Fixed Income Total Return	0.4%	0.3%
Vontobel Asset Management	Euro Short Term Bond	0.1%	0.3%
Millburn Riedegfield Corporation	Adaptive Allocation Progr	2.9%	0.2%
Rubrics	Global Fixed Income	0.1%	-1.1%
Teza Capital Management	Baikal 60/40 Strategy	1.5%	-1.8%
UBS	Silver	7.7%	-2.4%
UBS	CMCI Commodity Carry	-1.5%	-2.4%
ProFunds	Falling US Dollar (daily)	1.8%	-2.4%
Eaton Vance	Diversified Currency	0.9%	-2.8%
RCube Asset Management	Defensive Asset Allocatio	5.0%	-2.9%
PanAgora	Risk Parity	3.7%	-3.3%
DWS	Gold Plus	2.2%	-4.9%
Swiss Rock	Gold Nachhaltig	4.4%	-6.7%
Quadriga	Igneo	-1.7%	-23.4%