

S&P GSCI Monthly Performance Statistics

	S&P 500	S&P GSCI	S&P GSCI Energy Index	S&P GSCI Industrial Metals Index	S&P GSCI Precious Metals Index	S&P GSCI Agriculture Index	S&P GSCI Softs Index	S&P GSCI Livestock Index	S&P GSCI Enhanced Index
Cumulative Returns									
1 Month	-1.86%	5.87%	7.05%	3.28%	2.47%	3.05%	-3.01%	3.10%	5.90%
3 Months	5.48%	3.55%	3.54%	8.34%	9.64%	1.19%	11.64%	-1.56%	3.18%
YTD	17.05%	10.82%	10.95%	61.98%	19.06%	-3.92%	35.82%	-13.99%	18.61%
Annualized Returns									
1 Year	9.80%	-18.19%	-27.71%	25.67%	45.48%	-0.81%	38.00%	-19.11%	-5.82%
3 Years	-7.02%	-8.30%	-10.21%	-9.13%	17.11%	-2.20%	1.49%	-17.64%	-1.53%
5 Years	0.33%	-6.40%	-10.46%	13.49%	17.90%	0.40%	1.43%	-10.56%	4.05%
7 Years	4.31%	3.66%	3.86%	17.07%	17.51%	-3.30%	-1.52%	-4.68%	13.90%
10 Years	-0.95%	5.66%	8.06%	10.09%	13.12%	-3.36%	-2.59%	-3.79%	14.67%
15 Years	7.33%	4.74%	7.66%	5.95%	7.59%	-3.15%	n/a	-2.98%	n/a
Risk (% pa)									
3 Years Std Dev	19.58%	31.48%	38.47%	29.87%	22.58%	28.75%	26.67%	13.46%	29.20%
5 Years Std Dev	15.97%	28.62%	35.78%	27.22%	20.35%	24.24%	24.00%	13.97%	26.75%
10 Years Std Dev	16.13%	25.36%	34.23%	22.68%	17.07%	20.04%	22.24%	14.63%	23.29%
15 Years Std Dev	15.79%	23.17%	33.32%	20.60%	15.79%	18.72%	n/a	14.52%	n/a
Sharpe Ratio									
3 Years	-0.3921	-0.1870	-0.1424	-0.2452	0.7127	-0.0173	0.0993	-1.5483	0.0177
5 Years	-0.0789	-0.1846	-0.2052	0.5003	0.7741	0.0172	0.0572	-0.9383	0.1782
10 Years	-0.1546	0.2340	0.3155	0.4135	0.6418	-0.2133	-0.1358	-0.3860	0.5872
15 Years	0.3010	0.1617	0.2793	0.2089	0.3121	-0.2709	n/a	-0.3847	n/a