

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) | 31/01/2017 | 63.84 | 1.91% | 1.91% | 11.55% | -10.52% | N/A |
| EURO Conversion of the above Returns | | | -0.54% | -0.54% | 11.69% | -3.66% | N/A |

* rebased 31/12/2010

| Standard & Poors GSCI Light Energy ILIM Enhanced Index | | | | |
|--|--|-------------|-------------------|-------------|
| Constituents as at 31st January 2017: | | | | |
| Commodity | Trading Facility | Weight | Sector | Weight |
| Crude Oil | New York Mercantile Exchange (NYMEX) | 11.59% | Energy | 28.2% |
| Brent Crude Oil | ICE Futures Europe (ICE) | 8.15% | | |
| Gasoil | ICE Futures Europe (ICE) | 2.36% | | |
| Natural Gas | New York Mercantile Exchange (NYMEX) | 1.87% | | |
| RBOB Gas | New York Mercantile Exchange (NYMEX) | 2.20% | | |
| Heating Oil | New York Mercantile Exchange (NYMEX) | 2.02% | | |
| Copper | London Metal Exchange (LME) | 7.66% | Industrial Metals | 18.5% |
| Aluminum | London Metal Exchange (LME) | 5.79% | | |
| Zinc | London Metal Exchange (LME) | 2.37% | | |
| Nickel | London Metal Exchange (LME) | 1.12% | | |
| Lead | London Metal Exchange (LME) | 1.51% | | |
| Gold | Commodity Exchange Inc. (COMEX) | 6.71% | Precious Metals | 7.6% |
| Silver | Commodity Exchange Inc. (COMEX) | 0.90% | | |
| Sugar | Coffee Sugar and Cocoa Exchange (CSCE) | 4.76% | Agriculture | 32.9% |
| Corn | Chicago Board of Trade (CBT) | 8.75% | | |
| Chicago Wheat | Chicago Board of Trade (CBT) | 5.88% | | |
| Soybean | Chicago Board of Trade (CBT) | 6.42% | | |
| Cotton | ICE Futures US Softs (NYB) | 2.88% | | |
| Coffee | Coffee Sugar and Cocoa Exchange (CSCE) | 1.88% | | |
| Kansas Wheat | Kansas City Board of Trade (KCB) | 1.68% | | |
| Cocoa | Coffee Sugar and Cocoa Exchange (CSCE) | 0.63% | | |
| Live Cattle | Chicago Mercantile Exchange (CME) | 7.04% | | |
| Lean Hogs | Chicago Mercantile Exchange (CME) | 4.03% | | |
| Feeder Cattle | Chicago Mercantile Exchange (CME) | 1.78% | | |
| | | 100% | | 100% |