NAME OF THE FUNDS
ACCOUNTING PERIOD - 21 May 2010 - 30 June 2011

	FTSE 100 SF	S & P 500 Index SF		MSCI USA TRN Index SF		MSCI EMU TRN Index SF		MSCI Japan TRN Index SF		MSCI Canada TRN Index SF	
Accounting period	14/7/2010 - 30/6/2010	15/12/2010 - 30/6/2011	1/2/2011-30/6/2011	15/12/2010- 30/6/2011	1/2/2011- 30/6/2011	23/3/2011- 30/6/2011	23/3/2010- 30/6/2011	23/3/2011- 30/6/2011	23/3/2011- 30/6/2011	23/3/2011- 30/6/2011	23/3/2011- 30/6/2011
Subfund Currency	**GBP**	**USD**		**USD**		**EUR**		**JPY**		**CAD**	
Share class currency [Not necessarily currency for figs below]	GBP	USD	USD	USD	USD	EUR	EUR	JPY	JPY	CAD	CAD
ISIN/SEDOL	IE00B3X0KQ36	IE00B4JY5R22	IE00B3VSBW23	IE00B3SC9K16	IE00B3RJTD64	IE00B5B1MZ58	IE00B5M9BT58	IE00B54HQ477	IE00B5LM2L45	IE00B3PQD935	IE00B5TZCY80
Share class	Class A GBP	Class A USD	Class I USD	Class A USD	Class I USD	Class A EUR	Class I EUR	Class A JPY	Class I JPY	Class I CAD	Class A CAD
UK Reportable income for the period	**3,979,880**	**116,749**	**678,620**	**91,371**	**461,991**	**98,986**	**121,233**	**4,119,567**	**3,760,379**	**61,467**	**915,549**
Average shares per month	3,699,667	560,714	808	350,000	695	95,000	950	100,000	1,000	1,050	3,410,000
Reportable income per share (A)	1.0757	0.2082	839.8762	0.2611	664.7353	1.0420	127.6139	41.1957	3760.3790	58.5400	0.2685
Cash and other distributions per share in relation to the period:											
Dividend per share	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Total distributions (B)	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Excess of reportable income over cash per share (A-B)	1.0757	0.2082	839.8762	0.2611	664.7353	1.0420	127.6139	41.1957	3760.3790	58.5400	0.2685

Confirmations:

- The fund distribution date is 31 December 2011
- The funds do not operate equalisation, an offline equalisation adjustment has been included.
- The Funds remain within reporting fund regime as the date of this report
- The fund declares that it has complied with its obligations specified in s53 and s58.

MSCI Emerging Markets TRN Index SF		HFRX Global Hedge Fund Index SF						CMCI Composite SF					
27/4/2011-30/6/2011	27/4/2011-30/6/2011	21/10/2010 - 30/6/2011	18/3/2011 - 30/6/2011	18/3/2011- 30/6/2011	21/10/2010 - 30/6/2011	9/9/2010 - 30/6/2011	21/10/2010 - 30/6/2011	3/11/2010 - 30/6/2011	8/2/2011- 30/6/2011	8/2/2011- 30/6/2011	8/2/2011- 30/6/2011	8/2/2011 - 30/6/2011	20/12/2011 - 30/6/2011
USD		**USD**						**USD**					
USD	USD	EUR	GBP	CHF	EUR	USD	USD	USD	EUR	CHF	EUR	CHF	USD
IE00B3P9PD09	IE00B3Z3FS74	IE00B54DDP56	IE00B53B4246	IE00B5280Y01	IE00B52TX001	IE00B55LFL81	IE00B53PTF40	IE00B56HZD74	IE00B58HMN42	IE00B5LKPQ49	IE00B5T0R047	IE00B58FQX63	IE00B53H0131
Class I USD	Class A USD	Class A EUR	Class A GBP	Class A CHF	Class I EUR	Class I USD	Class A USD	Class I USD	Class A EUR	Class I CHF	Class I EUR	Class A CHF	Class A USD
26,722	**680,887**	-	-	-	-	-	-	-	-	-	-	-	-
1,250	8,650,000	56,667	100,000	100,000	782	252	40,000	606	100,000	100	148	100,000	191,429
21.3776	0.0787	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
21.3776	0.0787	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000

DJ-UBS Commodity Index SF								CMCI Composite Agriculture SF					
1/2/2011-30/6/2011	6/4/2011-30/6/2011	6/4/2011-30/6/2011	6/4/2011-30/6/2011	6/4/2011-30/6/2011	3/11/2010-30/6/2011	6/4/2011-30/6/2011	6/4/2011-30/6/2011	25/3/2010-30/6/2011	25/3/2010-30/6/2011	25/3/2010-30/6/2011	25/3/2010-30/6/2011	25/3/2010-30/6/2011	25/3/2010-30/6/2011
USD								USD					
USD IE00B5B3W843 Class A USD	EUR IE00B58ZM503 Class A EUR	CHF IE00B598DX38 Class A CHF	GBP IE00B5993T22 Class A GBP	GBP IE00B5B0QQ15 Class I GBP	USD IE00B57PM175 Class I USD	EUR IE00B55S0920 Class I EUR	CHF IE00B55TR618 Class I CHF	EUR IE00B40WBS83 Class A EUR	CHF IE00B63M4Z72 Class I CHF	EUR IE00B3ZXMX10 Class I EUR	USD IE00B44S5Z78 Class A USD	USD IE00B46NBP24 Class I USD	CHF IE00B5N7DC55 Class A CHF
-	-	-	-	-	-	-	-	-	-	-	-	-	-
190,000	160,000	100,000	100,000	100	510	100	100	100,000	1,000	1,000	100,000	1,000	100,000
0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000