



01/03/2013-28/02/2014

Cumulative Performance (%)

Cumulative Performance as at 28/02/2014\*

Instrument	Currency	3m	6m	1y	3yrs	5yrs	01/03/2013 to 28/02/2014
A ■ FTSE 100 TR in GB	GBP	2.93	7.22	10.98	26.82	113.08	10.67
B ■ FTSE British Government All Stocks TR in GB	GBP	0.88	1.57	-0.85	17.82	27.46	-1.59
C ■ FTSE EMERGING INDEX TR in GB	GBP	-6.61	-1.29	-15.60	-10.60	87.87	-16.60
D ■ FTSE Japan Index TR in GB	GBP	-5.39	-1.77	4.75	6.57	46.19	2.95
E ■ FTSE World Asia Pacific EX Japan Index TR in GB	GBP	-3.13	1.62	-9.13	9.97	128.96	-10.49
F ■ FTSE World Europe EX UK Index TR in GB	GBP	1.82	8.96	14.35	22.46	108.66	15.34
G ■ S&P 500 TR in GB	GBP	0.55	6.49	13.12	42.67	132.47	11.33
H ■ S&P GSCI Brent Crude Spot in GB	GBP	-3.96	-12.07	-10.50	-5.14	96.61	-11.07
I ■ S&P GSCI Gold Spot in GB	GBP	5.49	-12.52	-23.16	-7.84	20.81	-24.71

\*excluding chart selection

Note: Performance figures shown are based on Bid-Bid returns.

## Discrete Performance (%)

Discrete Performance as at 28/02/2014

Instrument	Currency	0-12m	12-24m	24-36m	36-48m	48-60m	60-72m
A ■ FTSE 100 TR in GB	GBP	10.98	11.51	2.47	15.51	45.47	-32.72
B ■ FTSE British Government All Stocks TR in GB	GBP	-0.85	2.17	16.31	5.59	2.46	9.55
C ■ FTSE EMERGING INDEX TR in GB	GBP	-15.60	4.60	1.27	14.07	84.22	-39.96
D ■ FTSE Japan Index TR in GB	GBP	4.75	8.72	-6.43	9.65	25.11	-15.99
E ■ FTSE World Asia Pacific EX Japan Index TR in GB	GBP	-9.13	18.02	2.54	16.81	78.23	-36.73
F ■ FTSE World Europe EX UK Index TR in GB	GBP	14.35	17.07	-8.53	13.67	49.90	-35.94
G ■ S&P 500 TR in GB	GBP	13.12	17.04	7.76	14.05	42.87	-23.61
H ■ S&P GSCI Brent Crude Spot in GB	GBP	-10.50	-4.49	10.97	34.01	54.66	-34.52
I ■ S&P GSCI Gold Spot in GB	GBP	-23.16	-7.93	30.26	17.94	11.15	35.99

## Calendar Performance (%)

Calendar Performance as at 31/12/2013

Instrument	Currency	YTD	2013	2012	2011	2010	2009
A ■ FTSE 100 TR in GB	GBP	1.40	18.66	9.97	-2.18	12.62	27.33
B ■ FTSE British Government All Stocks TR in GB	GBP	2.12	-3.94	2.70	15.57	7.20	-1.16
C ■ FTSE EMERGING INDEX TR in GB	GBP	-4.78	-5.29	12.76	-18.36	23.58	62.54
D ■ FTSE Japan Index TR in GB	GBP	-4.52	24.95	3.34	-12.91	19.03	-5.80
E ■ FTSE World Asia Pacific EX Japan Index TR in GB	GBP	-1.20	2.72	17.72	-12.93	24.39	53.82
F ■ FTSE World Europe EX UK Index TR in GB	GBP	1.33	25.18	17.82	-14.71	5.75	20.09
G ■ S&P 500 TR in GB	GBP	-0.08	29.10	10.16	2.23	17.97	11.78
H ■ S&P GSCI Brent Crude Spot in GB	GBP	-2.44	-1.28	-1.69	13.73	24.15	43.43
I ■ S&P GSCI Gold Spot in GB	GBP	10.05	-29.59	2.26	11.05	33.74	10.37

Note: Performance figures shown are based on Bid-Bid returns.