



31/01/2014-30/01/2015

Cumulative Performance (%)

Cumulative Performance as at 30/01/2015*

| Instrument | Currency | 3m | 6m | 1y | 3yrs | 5yrs | 31/01/2014 to 30/01/2015 |
|--|----------|--------|--------|--------|--------|--------|--------------------------|
| A ■ FTSE 100 TR in GB | GBP | 4.99 | 1.19 | 6.90 | 32.79 | 55.37 | 7.36 |
| B ■ FTSE Actuaries UK Conventional Gilts All Stocks TR in GB | GBP | 9.49 | 14.10 | 17.11 | 17.39 | 44.50 | 16.76 |
| C ■ FTSE Emerging TR in GB | GBP | 3.72 | 4.60 | 21.66 | 11.46 | 28.97 | 19.98 |
| D ■ FTSE Japan TR in GB | GBP | 8.95 | 8.32 | 12.66 | 35.07 | 41.27 | 12.82 |
| E ■ FTSE World Asia Pacific ex Japan TR in GB | GBP | 2.29 | 1.27 | 14.82 | 23.37 | 51.94 | 14.63 |
| F ■ FTSE World Europe ex UK TR in GB | GBP | 6.73 | 4.03 | 7.49 | 47.86 | 47.83 | 7.52 |
| G ■ S&P 500 TR in GB | GBP | 8.07 | 15.84 | 25.05 | 67.48 | 115.36 | 24.23 |
| H ■ S&P GSCI Brent Crude Spot in GB | GBP | -38.52 | -47.45 | -48.86 | -52.78 | -26.05 | -44.21 |
| I ■ S&P GSCI Gold Spot in GB | GBP | 11.36 | 8.57 | 10.61 | -24.68 | 23.16 | 12.90 |

*excluding chart selection

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

Discrete Performance (%)

Discrete Performance as at 30/01/2015

| Instrument | Currency | 0-12m | 12-24m | 24-36m | 36-48m | 48-60m | 60-72m |
|--|----------|--------|--------|--------|--------|--------|--------|
| A ■ FTSE 100 TR in GB | GBP | 6.90 | 7.22 | 15.85 | -0.12 | 17.15 | 30.40 |
| B ■ FTSE Actuaries UK Conventional Gilts All Stocks TR in GB | GBP | 17.11 | -0.23 | 0.47 | 17.84 | 4.46 | 4.26 |
| C ■ FTSE Emerging TR in GB | GBP | 21.66 | -15.57 | 8.52 | -6.60 | 23.88 | 65.72 |
| D ■ FTSE Japan TR in GB | GBP | 12.66 | 13.11 | 6.00 | -9.29 | 15.30 | 4.27 |
| E ■ FTSE World Asia Pacific ex Japan TR in GB | GBP | 14.82 | -7.02 | 15.56 | -6.76 | 32.08 | 58.65 |
| F ■ FTSE World Europe ex UK TR in GB | GBP | 7.49 | 10.49 | 24.50 | -13.91 | 16.14 | 31.30 |
| G ■ S&P 500 TR in GB | GBP | 25.05 | 26.99 | 20.89 | 10.14 | 28.11 | 26.90 |
| H ■ S&P GSCI Brent Crude Spot in GB | GBP | -48.86 | -1.32 | 7.24 | 17.04 | 46.82 | 45.05 |
| I ■ S&P GSCI Gold Spot in GB | GBP | 10.61 | -22.60 | 0.85 | 36.37 | 31.58 | 12.06 |

Calendar Performance (%)

Calendar Performance as at 31/12/2014

| Instrument | Currency | YTD | 2014 | 2013 | 2012 | 2011 | 2010 |
|--|----------|--------|--------|--------|-------|--------|-------|
| A ■ FTSE 100 TR in GB | GBP | 2.89 | 0.74 | 18.66 | 9.97 | -2.18 | 12.62 |
| B ■ FTSE Actuaries UK Conventional Gilts All Stocks TR in GB | GBP | 4.57 | 13.86 | -3.94 | 2.70 | 15.57 | 7.20 |
| C ■ FTSE Emerging TR in GB | GBP | 5.61 | 7.87 | -5.29 | 12.76 | -18.36 | 23.58 |
| D ■ FTSE Japan TR in GB | GBP | 5.49 | 2.73 | 24.95 | 3.34 | -12.91 | 19.03 |
| E ■ FTSE World Asia Pacific ex Japan TR in GB | GBP | 4.39 | 5.01 | 2.72 | 17.72 | -12.93 | 24.39 |
| F ■ FTSE World Europe ex UK TR in GB | GBP | 4.63 | 0.16 | 25.18 | 17.82 | -14.71 | 5.75 |
| G ■ S&P 500 TR in GB | GBP | 1.61 | 20.02 | 29.10 | 10.16 | 2.23 | 17.97 |
| H ■ S&P GSCI Brent Crude Spot in GB | GBP | -10.89 | -44.06 | -1.28 | -1.69 | 13.73 | 24.15 |
| I ■ S&P GSCI Gold Spot in GB | GBP | 9.70 | 4.61 | -29.59 | 2.26 | 11.05 | 33.74 |

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