



01/08/2014-31/07/2015

Cumulative Performance (%)

Cumulative Performance as at 31/07/2015*

| Instrument | Currency | 3m | 6m | 1y | 3yrs | 5yrs | 01/08/2014 to 31/07/2015 |
|--|-----------|--------|--------|--------|--------|--------|--------------------------|
| A ■ FTSE 100 TR in GB | GBP | -3.13 | 1.23 | 3.09 | 32.36 | 52.12 | 3.88 |
| B ■ FTSE Actuaries UK Conventional Gilts All Stocks TR in GB | GBP | 0.25 | -4.09 | 9.49 | 8.29 | 32.38 | 8.92 |
| C ■ FTSE Emerging TR in Co | Composite | -9.74 | -0.04 | -0.73 | 25.06 | 31.98 | 0.59 |
| D ■ FTSE Japan TR in Co | Composite | 3.31 | 17.58 | 30.77 | 140.11 | 115.02 | 32.54 |
| E ■ FTSE World Asia Pacific ex Japan TR in Co | Composite | -5.77 | -0.54 | -1.30 | 29.95 | 38.98 | -0.01 |
| F ■ FTSE World Europe ex UK TR in Co | Composite | 1.23 | 10.97 | 19.17 | 70.08 | 71.47 | 21.11 |
| G ■ S&P 500 TR in US | USD | 1.48 | 6.46 | 10.78 | 59.84 | 106.10 | 10.85 |
| H ■ S&P GSCI Brent Crude Spot in US | USD | -19.97 | 0.05 | -49.33 | -48.02 | -31.22 | -49.91 |
| I ■ S&P GSCI Gold Spot in US | USD | -7.92 | -14.89 | -15.13 | -32.57 | -8.04 | -15.42 |

*excluding chart selection

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

Discrete Performance (%)

Discrete Performance as at 31/07/2015

| Instrument | Currency | 0-12m | 12-24m | 24-36m | 36-48m | 48-60m | 60-72m |
|--|-----------|--------|--------|--------|--------|--------|--------|
| A ■ FTSE 100 TR in GB | GBP | 3.09 | 5.27 | 21.97 | 0.67 | 14.17 | 18.18 |
| B ■ FTSE Actuaries UK Conventional Gilts All Stocks TR in GB | GBP | 9.49 | 2.59 | -3.59 | 14.58 | 6.69 | 7.27 |
| C ■ FTSE Emerging TR in Co | Composite | -0.73 | 17.32 | 7.38 | -2.75 | 8.52 | 17.76 |
| D ■ FTSE Japan TR in Co | Composite | 30.77 | 15.73 | 58.65 | -11.22 | 0.88 | -9.21 |
| E ■ FTSE World Asia Pacific ex Japan TR in Co | Composite | -1.30 | 14.69 | 14.81 | -4.47 | 11.96 | 11.20 |
| F ■ FTSE World Europe ex UK TR in Co | Composite | 19.17 | 15.53 | 23.53 | -2.41 | 3.31 | 12.04 |
| G ■ S&P 500 TR in US | USD | 10.78 | 16.21 | 24.16 | 8.41 | 18.94 | 13.15 |
| H ■ S&P GSCI Brent Crude Spot in US | USD | -49.33 | -0.36 | 2.96 | -10.89 | 48.48 | 8.68 |
| I ■ S&P GSCI Gold Spot in US | USD | -15.13 | -2.30 | -18.68 | -1.02 | 37.78 | 23.87 |

Calendar Performance (%)

Calendar Performance as at 31/12/2014

| Instrument | Currency | YTD | 2014 | 2013 | 2012 | 2011 | 2010 |
|--|-----------|-------|--------|--------|-------|--------|-------|
| A ■ FTSE 100 TR in GB | GBP | 4.16 | 0.74 | 18.66 | 9.97 | -2.18 | 12.62 |
| B ■ FTSE Actuaries UK Conventional Gilts All Stocks TR in GB | GBP | 0.29 | 13.86 | -3.94 | 2.70 | 15.57 | 7.20 |
| C ■ FTSE Emerging TR in Co | Composite | 1.15 | 7.17 | 3.92 | 18.79 | -12.09 | 14.40 |
| D ■ FTSE Japan TR in Co | Composite | 18.15 | 10.32 | 54.77 | 21.46 | -17.98 | 0.52 |
| E ■ FTSE World Asia Pacific ex Japan TR in Co | Composite | 1.94 | 4.18 | 11.36 | 19.07 | -12.84 | 12.03 |
| F ■ FTSE World Europe ex UK TR in Co | Composite | 15.68 | 7.58 | 23.37 | 20.54 | -12.71 | 5.50 |
| G ■ S&P 500 TR in US | USD | 3.23 | 12.99 | 31.55 | 15.22 | 1.47 | 14.37 |
| H ■ S&P GSCI Brent Crude Spot in US | USD | -7.27 | -47.34 | 0.58 | 2.83 | 12.89 | 20.37 |
| I ■ S&P GSCI Gold Spot in US | USD | -8.06 | -1.51 | -28.25 | 6.96 | 10.23 | 29.67 |

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