



Cumulative Performance (%)

Cumulative Performance as at 29/01/2016\*

Instrument	Currency	3m	6m	1y	3yrs	5yrs	30/01/2015 to 29/01/2016
A ■ FTSE 100 TR in GB	GBP	-6.75	-9.04	-9.63	4.25	20.94	-8.81
B ■ FTSE Actuaries UK Conventional Gilts All Stocks TR in GB	GBP	2.92	3.94	-0.39	15.20	36.75	-1.14
C ■ FTSE Emerging TR in GB	GBP	-9.15	-13.36	-21.19	-19.51	-17.96	-16.73
D ■ FTSE Japan TR in GB	GBP	-2.70	-3.08	3.84	33.36	27.23	5.27
E ■ FTSE World Asia Pacific ex Japan TR in GB	GBP	-3.72	-6.34	-13.90	-8.05	-0.96	-11.26
F ■ FTSE World Europe ex UK TR in GB	GBP	-4.71	-7.42	-4.88	12.73	21.08	-2.05
G ■ S&P 500 TR in GB	GBP	-3.30	-1.58	-0.39	43.63	75.98	4.51
H ■ S&P GSCI Brent Crude Spot in GB	GBP	-25.40	-29.95	-27.29	-66.38	-61.51	-29.37
I ■ S&P GSCI Gold Spot in GB	GBP	3.42	11.05	-6.88	-26.53	-8.40	-7.60

\*excluding chart selection

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

## Discrete Performance (%)

Discrete Performance as at 29/01/2016

Instrument	Currency	0-12m	12-24m	24-36m	36-48m	48-60m	60-72m
A ■ FTSE 100 TR in GB	GBP	-9.63	7.78	7.04	14.88	0.97	17.15
B ■ FTSE Actuaries UK Conventional Gilts All Stocks TR in GB	GBP	-0.39	16.33	-0.58	1.26	17.22	4.46
C ■ FTSE Emerging TR in GB	GBP	-21.19	21.96	-16.26	8.08	-5.69	23.88
D ■ FTSE Japan TR in GB	GBP	3.84	9.63	17.15	4.97	-9.11	15.30
E ■ FTSE World Asia Pacific ex Japan TR in GB	GBP	-13.90	14.74	-6.92	14.67	-6.07	32.08
F ■ FTSE World Europe ex UK TR in GB	GBP	-4.88	7.59	10.15	22.95	-12.64	16.14
G ■ S&P 500 TR in GB	GBP	-0.39	32.95	30.72	26.70	15.25	34.23
H ■ S&P GSCI Brent Crude Spot in GB	GBP	-27.29	-46.20	3.62	10.98	22.91	53.84
I ■ S&P GSCI Gold Spot in GB	GBP	-6.88	14.47	-16.91	4.32	42.43	37.87

## Calendar Performance (%)

Calendar Performance as at 31/12/2015

Instrument	Currency	YTD	2015	2014	2013	2012	2011
A ■ FTSE 100 TR in GB	GBP	-4.92	-1.32	0.74	18.66	9.97	-2.18
B ■ FTSE Actuaries UK Conventional Gilts All Stocks TR in GB	GBP	2.79	0.57	13.86	-3.94	2.70	15.57
C ■ FTSE Emerging TR in GB	GBP	-7.20	-10.31	7.87	-5.29	12.76	-18.36
D ■ FTSE Japan TR in GB	GBP	-6.84	17.58	2.73	24.95	3.34	-12.91
E ■ FTSE World Asia Pacific ex Japan TR in GB	GBP	-5.97	-4.40	5.01	2.72	17.72	-12.93
F ■ FTSE World Europe ex UK TR in GB	GBP	-5.53	5.35	0.16	25.18	17.82	-14.71
G ■ S&P 500 TR in GB	GBP	-5.03	6.58	20.02	29.10	10.16	2.23
H ■ S&P GSCI Brent Crude Spot in GB	GBP	-5.37	-31.54	-44.06	-1.28	-1.69	13.73
I ■ S&P GSCI Gold Spot in GB	GBP	7.84	-5.28	4.61	-29.59	2.26	11.05

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