



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 Co	Composite	-11.44	-14.13	-14.78	-5.53	3.38	-11.97
D ■ FTSE Japan TR in Co	Composite	-10.32	-14.59	-0.37	59.54	66.68	2.47
E ■ FTSE World Asia Pacific ex Japan TR in Co	Composite	-7.82	-10.55	-11.44	3.01	7.17	-10.04
F ■ FTSE World Europe ex UK TR in Co	Composite	-9.82	-13.34	-4.43	25.73	34.95	-1.97
G ■ S&P 500 TR in US	USD	-9.04	-9.52	-4.93	31.22	59.82	-1.29
H ■ S&P GSCI Brent Crude Spot in US	USD	-29.82	-35.60	-30.61	-69.28	-65.05	-33.29
I ■ S&P GSCI Gold Spot in US	USD	-2.72	2.08	-11.13	-32.87	-16.81	-12.73

*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 Co	Composite	-14.78	14.80	-3.43	13.55	-3.63	16.56
D ■ FTSE Japan TR in Co	Composite	-0.37	15.29	38.89	24.65	-16.19	3.48
E ■ FTSE World Asia Pacific ex Japan TR in Co	Composite	-11.44	10.45	5.31	14.51	-9.15	21.55
F ■ FTSE World Europe ex UK TR in Co	Composite	-4.43	14.58	14.82	20.73	-11.09	13.37
G ■ S&P 500 TR in US	USD	-4.93	15.57	19.43	16.37	4.66	20.53
H ■ S&P GSCI Brent Crude Spot in US	USD	-30.61	-53.24	-5.33	1.93	11.62	38.14
I ■ S&P GSCI Gold Spot in US	USD	-11.13	-0.50	-24.09	-4.19	29.34	23.80

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 Co	Composite	-7.75	-5.83	7.17	3.92	18.79	-12.09
D ■ FTSE Japan TR in Co	Composite	-10.27	11.52	10.32	54.77	21.46	-17.98
E ■ FTSE World Asia Pacific ex Japan TR in Co	Composite	-6.48	-2.73	4.18	11.36	19.07	-12.84
F ■ FTSE World Europe ex UK TR in Co	Composite	-7.93	8.66	7.58	23.37	20.54	-12.71
G ■ S&P 500 TR in US	USD	-7.29	0.75	12.99	31.55	15.22	1.47
H ■ S&P GSCI Brent Crude Spot in US	USD	-7.62	-35.28	-47.34	0.58	2.83	12.89
I ■ S&P GSCI Gold Spot in US	USD	5.27	-10.46	-1.51	-28.25	6.96	10.23

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