



Cumulative Performance (%)

Cumulative Performance as at 29/02/2016\*

| Instrument   | Currency | 3m     | 6m     | 1y     | 3yrs   | 5yrs   | 27/02/2015 to 29/02/2016 |
|--|----------|--------|--------|--------|--------|--------|--------------------------|
| A ■ FTSE 100 TR in GB  | GBP      | -3.65  | -0.95  | -8.74  | 6.97   | 22.23  | -8.74                    |
| B ■ FTSE Actuaries UK Conventional Gilts All Stocks TR in GB | GBP      | 3.88   | 5.08   | 5.44   | 16.80  | 38.79  | 5.44                     |
| C ■ FTSE Emerging GTR in GB                                  | GBP      | -2.20  | -0.46  | -15.41 | -15.17 | -10.15 | -15.41                   |
| D ■ FTSE Japan GTR in GB                                     | GBP      | -5.01  | -0.99  | 0.70   | 24.60  | 26.76  | 0.70                     |
| E ■ FTSE World Asia Pacific ex Japan TR in GB                | GBP      | 1.78   | 6.93   | -9.07  | -7.84  | 11.53  | -9.07                    |
| F ■ FTSE World Europe ex UK TR in GB                         | GBP      | -2.34  | -0.87  | -4.63  | 15.73  | 23.93  | -4.63                    |
| G ■ S&P 500 TR in GB   | GBP      | 1.63   | 9.34   | 4.75   | 47.16  | 85.59  | 4.75                     |
| H ■ S&P GSCI Brent Crude Spot in GB                          | GBP      | -15.42 | -22.83 | -37.44 | -64.86 | -62.75 | -37.44                   |
| I ■ S&P GSCI Gold Spot in GB                                 | GBP      | 25.49  | 19.19  | 12.15  | -15.32 | 1.56   | 12.15                    |

\*excluding chart selection

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

### Discrete Performance (%)

Discrete Performance as at 29/02/2016

| Instrument   | Currency | 0-12m  | 12-24m | 24-36m | 36-48m | 48-60m | 60-72m |
|--|----------|--------|--------|--------|--------|--------|--------|
| A ■ FTSE 100 TR in GB  | GBP      | -8.74  | 5.61   | 10.98  | 12.44  | 1.63   | 15.51  |
| B ■ FTSE Actuaries UK Conventional Gilts All Stocks TR in GB | GBP      | 5.44   | 11.72  | -0.85  | 2.55   | 15.87  | 5.59   |
| C ■ FTSE Emerging GTR in GB                                  | GBP      | -15.41 | 19.07  | -15.78 | 4.64   | 1.23   | 14.07  |
| D ■ FTSE Japan GTR in GB                                     | GBP      | 0.70   | 19.29  | 3.73   | 10.52  | -7.95  | 9.65   |
| E ■ FTSE World Asia Pacific ex Japan TR in GB                | GBP      | -9.07  | 12.05  | -9.54  | 17.23  | 3.23   | 16.81  |
| F ■ FTSE World Europe ex UK TR in GB                         | GBP      | -4.63  | 5.17   | 15.39  | 18.60  | -9.71  | 13.67  |
| G ■ S&P 500 TR in GB   | GBP      | 4.75   | 38.78  | 36.42  | 29.85  | 22.55  | 33.81  |
| H ■ S&P GSCI Brent Crude Spot in GB                          | GBP      | -37.44 | -29.72 | 7.72   | 4.67   | 27.76  | 57.23  |
| I ■ S&P GSCI Gold Spot in GB                                 | GBP      | 12.15  | 10.96  | -8.30  | 6.26   | 42.41  | 38.38  |

### Calendar Performance (%)

Calendar Performance as at 31/12/2015

| Instrument   | Currency | YTD   | 2015   | 2014   | 2013   | 2012  | 2011   |
|--|----------|-------|--------|--------|--------|-------|--------|
| A ■ FTSE 100 TR in GB  | GBP      | -1.68 | -1.32  | 0.74   | 18.66  | 9.97  | -2.18  |
| B ■ FTSE Actuaries UK Conventional Gilts All Stocks TR in GB | GBP      | 5.06  | 0.57   | 13.86  | -3.94  | 2.70  | 15.57  |
| C ■ FTSE Emerging GTR in GB                                  | GBP      | -1.07 | -10.31 | 7.87   | -5.29  | 12.76 | -18.36 |
| D ■ FTSE Japan GTR in GB                                     | GBP      | -5.98 | 17.58  | 2.73   | 24.95  | 3.34  | -12.91 |
| E ■ FTSE World Asia Pacific ex Japan TR in GB                | GBP      | -0.19 | -4.40  | 5.01   | 2.72   | 17.72 | -12.93 |
| F ■ FTSE World Europe ex UK TR in GB                         | GBP      | -2.81 | 5.35   | 0.16   | 25.18  | 17.82 | -14.71 |
| G ■ S&P 500 TR in GB   | GBP      | 1.61  | 6.58   | 20.02  | 29.10  | 10.16 | 2.23   |
| H ■ S&P GSCI Brent Crude Spot in GB                          | GBP      | 0.02  | -31.54 | -44.06 | -1.28  | -1.69 | 13.73  |
| I ■ S&P GSCI Gold Spot in GB                                 | GBP      | 22.38 | -5.28  | 4.61   | -29.59 | 2.26  | 11.05  |

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