



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 Co	Composite	-7.44	-6.17	-15.33	-0.95	6.46	-15.33
D ■ FTSE Japan GTR in Co	Composite	-19.16	-16.17	-14.26	39.94	49.64	-14.26
E ■ FTSE World Asia Pacific ex Japan TR in Co	Composite	-4.60	-1.98	-12.12	2.23	13.31	-12.12
F ■ FTSE World Europe ex UK TR in Co	Composite	-12.67	-7.90	-11.45	25.55	31.33	-11.45
G ■ S&P 500 TR in US	USD	-6.42	-1.28	-6.04	34.39	58.18	-6.04
H ■ S&P GSCI Brent Crude Spot in US	USD	-22.13	-30.32	-43.88	-67.90	-68.25	-43.88
I ■ S&P GSCI Gold Spot in US	USD	15.55	7.62	0.60	-22.67	-13.44	0.60

\*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 Co	Composite	-15.33	16.46	0.45	5.56	1.82	16.01
D ■ FTSE Japan GTR in Co	Composite	-14.26	28.85	26.68	19.71	-10.67	8.00
E ■ FTSE World Asia Pacific ex Japan TR in Co	Composite	-12.12	10.14	5.62	12.68	-1.63	16.18
F ■ FTSE World Europe ex UK TR in Co	Composite	-11.45	16.62	21.57	15.26	-9.25	16.36
G ■ S&P 500 TR in US	USD	-6.04	14.80	24.58	12.69	4.45	21.85
H ■ S&P GSCI Brent Crude Spot in US	USD	-43.88	-41.87	-1.62	-9.16	8.90	43.17
I ■ S&P GSCI Gold Spot in US	USD	0.60	-8.21	-16.25	-7.78	21.38	26.01

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 Co	Composite	-5.57	-5.83	7.17	3.92	18.79	-12.09
D ■ FTSE Japan GTR in Co	Composite	-16.59	11.52	10.32	54.77	21.46	-17.98
E ■ FTSE World Asia Pacific ex Japan TR in Co	Composite	-4.52	-2.73	4.18	11.36	19.07	-12.84
F ■ FTSE World Europe ex UK TR in Co	Composite	-8.93	8.66	7.58	23.37	20.54	-12.71
G ■ S&P 500 TR in US	USD	-4.43	0.75	12.99	31.55	15.22	1.47
H ■ S&P GSCI Brent Crude Spot in US	USD	-5.92	-35.28	-47.34	0.58	2.83	12.89
I ■ S&P GSCI Gold Spot in US	USD	15.11	-10.46	-1.51	-28.25	6.96	10.23

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