



Cumulative Performance (%)

Cumulative Performance as at 31/03/2016*

Instrument	Currency	3m	6m	1y	3yrs	5yrs	31/03/2015 to 31/03/2016
A ■ FTSE 100 TR in GB	GBP	0.50	4.22	-4.86	7.91	26.13	-5.26
B ■ FTSE Actuaries UK Conventional Gilts All Stocks TR in GB	GBP	4.36	3.10	2.69	13.98	37.32	3.25
C ■ FTSE Emerging GTR in GB	GBP	8.79	12.13	-8.85	-5.39	-7.10	-8.85
D ■ FTSE Japan GTR in GB	GBP	-4.26	7.70	-3.25	21.09	39.73	-3.25
E ■ FTSE World Asia Pacific ex Japan TR in GB	GBP	6.07	15.55	-6.43	-0.64	11.94	-5.40
F ■ FTSE World Europe ex UK TR in GB	GBP	0.65	6.76	-4.09	20.87	26.38	-4.16
G ■ S&P 500 TR in GB	GBP	3.42	13.59	4.12	44.48	86.18	4.45
H ■ S&P GSCI Brent Crude Spot in GB	GBP	8.46	-14.40	-26.79	-61.66	-62.09	-25.90
I ■ S&P GSCI Gold Spot in GB	GBP	18.22	15.50	6.69	-19.08	-5.33	7.86

*excluding chart selection

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

Discrete Performance (%)

Discrete Performance as at 31/03/2016

Instrument	Currency	0-12m	12-24m	24-36m	36-48m	48-60m	60-72m
A ■ FTSE 100 TR in GB	GBP	-4.86	6.34	6.66	15.45	1.24	7.44
B ■ FTSE Actuaries UK Conventional Gilts All Stocks TR in GB	GBP	2.69	13.91	-2.56	5.25	14.46	5.16
C ■ FTSE Emerging GTR in GB	GBP	-8.85	16.34	-10.79	7.39	-8.56	11.91
D ■ FTSE Japan GTR in GB	GBP	-3.25	27.14	-1.56	14.31	0.95	-4.02
E ■ FTSE World Asia Pacific ex Japan TR in GB	GBP	-6.43	12.75	-5.82	18.13	-4.63	14.64
F ■ FTSE World Europe ex UK TR in GB	GBP	-4.09	7.48	17.26	17.98	-11.38	7.48
G ■ S&P 500 TR in GB	GBP	4.12	29.28	27.26	25.17	19.65	20.70
H ■ S&P GSCI Brent Crude Spot in GB	GBP	-26.79	-39.75	3.05	-0.55	15.57	47.81
I ■ S&P GSCI Gold Spot in GB	GBP	6.69	6.35	-15.44	5.55	28.82	35.64

Calendar Performance (%)

Calendar Performance as at 31/12/2015

Instrument	Currency	YTD	2015	2014	2013	2012	2011
A ■ FTSE 100 TR in GB	GBP	0.50	-1.32	0.74	18.66	9.97	-2.18
B ■ FTSE Actuaries UK Conventional Gilts All Stocks TR in GB	GBP	4.36	0.57	13.86	-3.94	2.70	15.57
C ■ FTSE Emerging GTR in GB	GBP	8.79	-10.31	7.87	-5.29	12.76	-18.36
D ■ FTSE Japan GTR in GB	GBP	-4.26	17.58	2.73	24.95	3.34	-12.91
E ■ FTSE World Asia Pacific ex Japan TR in GB	GBP	6.07	-4.40	5.01	2.72	17.72	-12.93
F ■ FTSE World Europe ex UK TR in GB	GBP	0.65	5.35	0.16	25.18	17.82	-14.71
G ■ S&P 500 TR in GB	GBP	3.42	6.58	20.02	29.10	10.16	2.23
H ■ S&P GSCI Brent Crude Spot in GB	GBP	8.46	-31.54	-44.06	-1.28	-1.69	13.73
I ■ S&P GSCI Gold Spot in GB	GBP	18.22	-5.28	4.61	-29.59	2.26	11.05

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