



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 Co	Composite	3.33	4.56	-7.30	9.34	12.49	-7.30
D ■ FTSE Japan GTR in Co	Composite	-12.27	-3.54	-11.70	37.81	70.87	-12.21
E ■ FTSE World Asia Pacific ex Japan TR in Co	Composite	0.66	5.01	-7.65	9.30	16.17	-7.35
F ■ FTSE World Europe ex UK TR in Co	Composite	-5.50	-0.02	-10.64	29.20	39.35	-11.51
G ■ S&P 500 TR in US	USD	1.38	8.34	1.33	37.48	67.81	1.12
H ■ S&P GSCI Brent Crude Spot in US	USD	6.32	-18.35	-28.75	-63.52	-65.83	-28.25
I ■ S&P GSCI Gold Spot in US	USD	15.88	10.17	3.84	-23.01	-14.67	4.43

*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 Co	Composite	-7.30	13.44	3.98	6.48	-3.38	13.04
D ■ FTSE Japan GTR in Co	Composite	-11.70	31.83	18.38	24.11	-0.09	-10.03
E ■ FTSE World Asia Pacific ex Japan TR in Co	Composite	-7.65	9.71	7.89	11.45	-4.64	13.01
F ■ FTSE World Europe ex UK TR in Co	Composite	-10.64	19.33	21.16	15.94	-6.98	5.93
G ■ S&P 500 TR in US	USD	1.33	12.04	21.09	13.19	7.84	14.96
H ■ S&P GSCI Brent Crude Spot in US	USD	-28.75	-47.78	-1.95	-10.07	4.16	40.78
I ■ S&P GSCI Gold Spot in US	USD	3.84	-7.84	-19.55	-4.56	16.11	29.20

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 Co	Composite	3.33	-5.83	7.17	3.92	18.79	-12.09
D ■ FTSE Japan GTR in Co	Composite	-12.27	11.52	10.32	54.77	21.46	-17.98
E ■ FTSE World Asia Pacific ex Japan TR in Co	Composite	0.66	-2.73	4.18	11.36	19.07	-12.84
F ■ FTSE World Europe ex UK TR in Co	Composite	-5.50	8.66	7.58	23.37	20.54	-12.71
G ■ S&P 500 TR in US	USD	1.38	0.75	12.99	31.55	15.22	1.47
H ■ S&P GSCI Brent Crude Spot in US	USD	6.32	-35.28	-47.34	0.58	2.83	12.89
I ■ S&P GSCI Gold Spot in US	USD	15.88	-10.46	-1.51	-28.25	6.96	10.23

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