



Cumulative Performance (%)

Cumulative Performance as at 01/06/2016*

Instrument	Currency	3m	6m	1y	3yrs	5yrs	29/05/2015 to 31/05/2016
A ■ FTSE 100 TR in GB	GBP	3.55	0.07	-7.23	5.71	25.28	-7.23
B ■ FTSE Actuaries UK Conventional Gilts All Stocks TR in GB	GBP	0.39	4.40	5.59	16.89	34.65	5.59
C ■ FTSE Emerging GTR in GB	GBP	5.65	4.48	-13.71	-7.85	-7.99	-13.71
D ■ FTSE Japan GTR in GB	GBP	4.34	0.48	-2.90	20.82	48.89	-2.90
E ■ FTSE World Asia Pacific ex Japan TR in GB	GBP	4.59	6.42	-7.44	-0.71	8.98	-7.44
F ■ FTSE World Europe ex UK TR in GB	GBP	4.41	1.10	-3.67	14.41	24.23	-3.67
G ■ S&P 500 TR in GB	GBP	4.31	5.07	5.94	40.00	90.09	5.94
H ■ S&P GSCI Brent Crude Spot in GB	GBP	30.62	14.05	-20.92	-48.14	-51.52	-20.92
I ■ S&P GSCI Gold Spot in GB	GBP	-5.56	18.20	7.28	-8.96	-10.41	7.28

*excluding chart selection

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

Discrete Performance (%)

Discrete Performance as at 01/06/2016

Instrument	Currency	0-12m	12-24m	24-36m	36-48m	48-60m	60-72m
A ■ FTSE 100 TR in GB	GBP	-7.23	5.73	7.78	28.41	-7.71	19.12
B ■ FTSE Actuaries UK Conventional Gilts All Stocks TR in GB	GBP	5.59	10.19	0.47	-0.97	16.32	5.30
C ■ FTSE Emerging GTR in GB	GBP	-13.71	13.95	-6.27	16.62	-14.38	12.00
D ■ FTSE Japan GTR in GB	GBP	-2.90	28.71	-3.33	28.20	-3.87	-3.72
E ■ FTSE World Asia Pacific ex Japan TR in GB	GBP	-7.44	7.39	-0.11	23.34	-11.01	24.01
F ■ FTSE World Europe ex UK TR in GB	GBP	-3.67	4.69	13.45	43.28	-24.21	24.25
G ■ S&P 500 TR in GB	GBP	5.94	28.06	24.68	33.69	11.87	24.37
H ■ S&P GSCI Brent Crude Spot in GB	GBP	-20.92	-29.87	12.98	4.47	-1.44	55.32
I ■ S&P GSCI Gold Spot in GB	GBP	7.28	10.04	-6.83	-5.83	15.10	26.26

Calendar Performance (%)

Calendar Performance as at 31/12/2015

Instrument	Currency	YTD	2015	2014	2013	2012	2011
A ■ FTSE 100 TR in GB	GBP	1.81	-1.32	0.74	18.66	9.97	-2.18
B ■ FTSE Actuaries UK Conventional Gilts All Stocks TR in GB	GBP	5.47	0.57	13.86	-3.94	2.70	15.57
C ■ FTSE Emerging GTR in GB	GBP	4.52	-10.31	7.87	-5.29	12.76	-18.36
D ■ FTSE Japan GTR in GB	GBP	-1.90	17.58	2.73	24.95	3.34	-12.91
E ■ FTSE World Asia Pacific ex Japan TR in GB	GBP	3.57	-4.40	5.01	2.72	17.72	-12.93
F ■ FTSE World Europe ex UK TR in GB	GBP	0.91	5.35	0.16	25.18	17.82	-14.71
G ■ S&P 500 TR in GB	GBP	4.58	6.58	20.02	29.10	10.16	2.23
H ■ S&P GSCI Brent Crude Spot in GB	GBP	34.11	-31.54	-44.06	-1.28	-1.69	13.73
I ■ S&P GSCI Gold Spot in GB	GBP	16.29	-5.28	4.61	-29.59	2.26	11.05

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