



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 Co	Composite	8.82	1.46	-11.68	7.49	13.43	-11.68
D ■ FTSE Japan GTR in Co	Composite	7.07	-12.60	-17.23	27.39	79.74	-17.23
E ■ FTSE World Asia Pacific ex Japan TR in Co	Composite	7.38	3.21	-7.07	9.84	17.03	-7.07
F ■ FTSE World Europe ex UK TR in Co	Composite	6.88	-6.76	-8.06	26.38	40.81	-8.06
G ■ S&P 500 TR in US	USD	8.94	1.59	1.05	34.41	68.10	1.05
H ■ S&P GSCI Brent Crude Spot in US	USD	36.43	10.28	-24.57	-50.21	-57.13	-24.57
I ■ S&P GSCI Gold Spot in US	USD	-1.37	14.29	2.33	-12.60	-20.78	2.33

*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 Co	Composite	-11.68	14.18	6.58	16.51	-9.42	17.70
D ■ FTSE Japan GTR in Co	Composite	-17.23	42.82	7.77	62.61	-13.23	-2.67
E ■ FTSE World Asia Pacific ex Japan TR in Co	Composite	-7.07	7.62	9.82	20.67	-11.70	22.35
F ■ FTSE World Europe ex UK TR in Co	Composite	-8.06	14.98	19.55	35.22	-17.60	16.39
G ■ S&P 500 TR in US	USD	1.05	11.13	19.69	26.42	-1.07	25.20
H ■ S&P GSCI Brent Crude Spot in US	USD	-24.57	-39.14	8.46	-1.21	-12.85	55.59
I ■ S&P GSCI Gold Spot in US	USD	2.33	-4.51	-10.55	-10.94	1.78	26.49

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 Co	Composite	2.76	-5.83	7.17	3.92	18.79	-12.09
D ■ FTSE Japan GTR in Co	Composite	-10.69	11.52	10.32	54.77	21.46	-17.98
E ■ FTSE World Asia Pacific ex Japan TR in Co	Composite	2.32	-2.73	4.18	11.36	19.07	-12.84
F ■ FTSE World Europe ex UK TR in Co	Composite	-2.33	8.66	7.58	23.37	20.54	-12.71
G ■ S&P 500 TR in US	USD	3.27	0.75	12.99	31.55	15.22	1.47
H ■ S&P GSCI Brent Crude Spot in US	USD	32.44	-35.28	-47.34	0.58	2.83	12.89
I ■ S&P GSCI Gold Spot in US	USD	14.84	-10.46	-1.51	-28.25	6.96	10.23

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