



Cumulative Performance (%)

Cumulative Performance as at 30/06/2016\*

Instrument	Currency	3m	6m	1y	3yrs	5yrs	30/06/2015 to 30/06/2016
A ■ FTSE 100 TR in GB	GBP	3.72	3.71	1.47	14.24	28.78	3.80
B ■ FTSE Actuaries UK Conventional Gilts All Stocks TR in GB	GBP	6.34	11.36	13.06	25.94	42.51	13.50
C ■ FTSE Emerging GTR in GB	GBP	7.69	17.36	1.02	9.11	1.00	3.68
D ■ FTSE Japan GTR in GB	GBP	7.58	3.89	6.59	24.70	50.03	7.75
E ■ FTSE World Asia Pacific ex Japan TR in GB	GBP	5.77	12.76	7.55	13.82	17.94	10.65
F ■ FTSE World Europe ex UK TR in GB	GBP	1.76	2.12	3.64	21.97	24.71	6.05
G ■ S&P 500 TR in GB	GBP	7.59	10.93	18.52	51.12	100.72	21.54
H ■ S&P GSCI Brent Crude Spot in GB	GBP	36.89	52.65	-6.96	-43.42	-45.81	-8.82
I ■ S&P GSCI Gold Spot in GB	GBP	15.37	37.31	31.67	21.60	4.81	32.59

\*excluding chart selection

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

## Discrete Performance (%)

Discrete Performance as at 30/06/2016

Instrument	Currency	0-12m	12-24m	24-36m	36-48m	48-60m	60-72m
A ■ FTSE 100 TR in GB	GBP	1.47	0.20	12.35	15.81	-2.66	24.90
B ■ FTSE Actuaries UK Conventional Gilts All Stocks TR in GB	GBP	13.06	8.86	2.33	-2.37	15.91	3.13
C ■ FTSE Emerging GTR in GB	GBP	1.02	6.73	1.20	7.16	-13.62	17.50
D ■ FTSE Japan GTR in GB	GBP	6.59	19.03	-1.71	26.32	-4.76	5.37
E ■ FTSE World Asia Pacific ex Japan TR in GB	GBP	7.55	0.83	4.96	14.41	-9.44	27.94
F ■ FTSE World Europe ex UK TR in GB	GBP	3.64	1.12	16.38	27.85	-20.03	29.56
G ■ S&P 500 TR in GB	GBP	18.52	16.08	9.84	23.88	7.22	21.07
H ■ S&P GSCI Brent Crude Spot in GB	GBP	-6.96	-37.78	-2.27	7.47	-10.87	39.15
I ■ S&P GSCI Gold Spot in GB	GBP	31.67	-3.63	-4.17	-21.12	9.27	12.40

## Calendar Performance (%)

Calendar Performance as at 31/12/2015

Instrument	Currency	YTD	2015	2014	2013	2012	2011
A ■ FTSE 100 TR in GB	GBP	4.23	-1.32	0.74	18.66	9.97	-2.18
B ■ FTSE Actuaries UK Conventional Gilts All Stocks TR in GB	GBP	10.98	0.57	13.86	-3.94	2.70	15.57
C ■ FTSE Emerging GTR in GB	GBP	16.11	-10.31	7.87	-5.29	12.76	-18.36
D ■ FTSE Japan GTR in GB	GBP	3.00	17.58	2.73	24.95	3.34	-12.91
E ■ FTSE World Asia Pacific ex Japan TR in GB	GBP	12.18	-4.40	5.01	2.72	17.72	-12.93
F ■ FTSE World Europe ex UK TR in GB	GBP	2.43	5.35	0.16	25.18	17.82	-14.71
G ■ S&P 500 TR in GB	GBP	11.27	6.58	20.02	29.10	10.16	2.23
H ■ S&P GSCI Brent Crude Spot in GB	GBP	48.46	-31.54	-44.06	-1.28	-1.69	13.73
I ■ S&P GSCI Gold Spot in GB	GBP	36.39	-5.28	4.61	-29.59	2.26	11.05

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