



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 Co	Composite	0.78	4.43	-8.55	14.54	16.76	-7.53
D ■ FTSE Japan GTR in Co	Composite	-8.07	-19.35	-23.11	14.91	60.64	-23.21
E ■ FTSE World Asia Pacific ex Japan TR in Co	Composite	0.41	1.03	-4.70	12.46	18.88	-3.34
F ■ FTSE World Europe ex UK TR in Co	Composite	-2.51	-8.21	-9.47	25.49	35.61	-8.62
G ■ S&P 500 TR in US	USD	0.71	1.14	1.93	34.76	69.09	3.31
H ■ S&P GSCI Brent Crude Spot in US	USD	28.14	39.19	-19.99	-49.55	-54.35	-22.50
I ■ S&P GSCI Gold Spot in US	USD	8.00	25.20	13.24	8.43	-11.70	12.70

*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 Co	Composite	-8.55	8.22	15.74	7.88	-5.51	16.75
D ■ FTSE Japan GTR in Co	Composite	-23.11	32.24	13.01	52.08	-8.08	3.19
E ■ FTSE World Asia Pacific ex Japan TR in Co	Composite	-4.70	3.28	14.27	15.01	-8.09	18.97
F ■ FTSE World Europe ex UK TR in Co	Composite	-9.47	10.98	24.89	21.57	-11.11	15.40
G ■ S&P 500 TR in US	USD	1.93	6.77	23.83	19.79	4.75	29.92
H ■ S&P GSCI Brent Crude Spot in US	USD	-19.99	-42.77	10.18	3.92	-12.93	49.32
I ■ S&P GSCI Gold Spot in US	USD	13.24	-11.36	8.03	-23.72	6.75	20.62

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 Co	Composite	4.14	-5.83	7.17	3.92	18.79	-12.09
D ■ FTSE Japan GTR in Co	Composite	-19.35	11.52	10.32	54.77	21.46	-17.98
E ■ FTSE World Asia Pacific ex Japan TR in Co	Composite	1.07	-2.73	4.18	11.36	19.07	-12.84
F ■ FTSE World Europe ex UK TR in Co	Composite	-7.87	8.66	7.58	23.37	20.54	-12.71
G ■ S&P 500 TR in US	USD	2.11	0.75	12.99	31.55	15.22	1.47
H ■ S&P GSCI Brent Crude Spot in US	USD	36.24	-35.28	-47.34	0.58	2.83	12.89
I ■ S&P GSCI Gold Spot in US	USD	25.15	-10.46	-1.51	-28.25	6.96	10.23

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