



## Cumulative Performance (%)

Cumulative Performance as at 29/02/2024\*

| Instrument   | Currency | 3m   | 6m   | 1y   | 3yrs  | 5yrs  | 01/01/2008 to 29/02/2024 |
|--|----------|------|------|------|-------|-------|--------------------------|
| A ■ Risk 2 Cautious 02/01/2024 GTR in GB           | GBP      | 3.92 | 5.56 | 3.77 | -0.60 | 12.41 | 110.71                   |
| B ■ Risk 2 Cautious Benchmark 02/01/2024 GTR in GB | GBP      | 3.49 | 5.32 | 4.04 | 5.34  | 17.84 | 101.77                   |

\*excluding chart selection

## Discrete Performance (%)

Discrete Performance as at 29/02/2024

| Instrument   | Currency | 0-12m | 12-24m | 24-36m | 36-48m | 48-60m | 60-72m |
|--|----------|-------|--------|--------|--------|--------|--------|
| A ■ Risk 2 Cautious 02/01/2024 GTR in GB           | GBP      | 3.77  | -3.81  | -0.42  | 7.19   | 5.51   | 1.48   |
| B ■ Risk 2 Cautious Benchmark 02/01/2024 GTR in GB | GBP      | 4.04  | -1.54  | 2.84   | 6.20   | 5.34   | 0.62   |

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



| Calendar Performance (%)                           |          | Calendar Performance as at 31/12/2023 |      |        |      |      |       |
|--|----------|---------------------------------------|------|--------|------|------|-------|
| Instrument   | Currency | YTD                                   | 2023 | 2022   | 2021 | 2020 | 2019  |
| A ■ Risk 2 Cautious 02/01/2024 GTR in GB           | GBP      | 0.12                                  | 5.67 | -11.91 | 6.11 | 6.15 | 10.52 |
| B ■ Risk 2 Cautious Benchmark 02/01/2024 GTR in GB | GBP      | -0.41                                 | 6.51 | -7.32  | 6.61 | 4.67 | 10.71 |

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