

31st January 2017

Equity Indices	Currency	Price	% 1Mth	% 3Mths	% Ytd	% 1Yr	% 3Yrs Ann.	% 5Yrs Ann.	St. Dev.
MSCI World	US Dollar	433.13	2.68	5.38	2.68	15.50	3.39	6.46	11.22
FTSE 100	Pound Sterling	7099.15	-0.61	2.08	-0.61	16.69	2.93	4.56	10.67
S&P 500	US Dollar	2278.87	1.79	7.18	1.79	17.45	8.53	11.67	10.24
NASDAQ Composite	US Dollar	5614.79	4.30	8.20	4.30	21.69	11.01	14.82	12.54
MSCI Europe	Euro	121.99	-0.41	6.31	-0.41	5.74	3.49	6.73	11.93
Nikkei 225	Japanese Yen	19041.34	-0.38	9.28	-0.38	8.69	8.48	16.69	18.33
FTSE Switzerland	Swiss Franc	442.28	0.98	5.45	0.98	0.29	1.04	7.12	11.17
Hang Seng HIS	Hong Kong Dollar	22000.56	6.18	1.86	6.18	18.68	1.97	2.76	17.19
S&P BSE SENSEX India	Indian Rupee	27655.96	3.87	-0.98	3.87	11.20	10.47	9.97	13.65
FTSE Singapore	Singapore Dollar	301.55	5.54	9.30	5.54	15.64	-0.23	0.61	12.47
MICEX - Russia	Russian Ruble	2234.14	0.06	12.74	0.06	26.09	15.38	8.09	16.84

Government Bond Indices	Currency	Price	% 1Mth	% 3Mths	% Ytd	% 1Yr	% 3Yrs Ann.	% 5Yrs Ann.	St. Dev.
Markit iBoxx GBP Gilts TR	Pound Sterling	311.49	-1.77	-1.33	-1.77	4.56	7.00	4.18	7.15
Markit iBoxx USD Treasuries TR	US Dollar	219.73	0.28	-2.62	0.28	-0.87	2.15	1.26	3.62
Markit iBoxx EUR Sovereigns TR	Euro	227.71	-2.14	-2.94	-2.14	-0.89	4.35	5.28	4.22

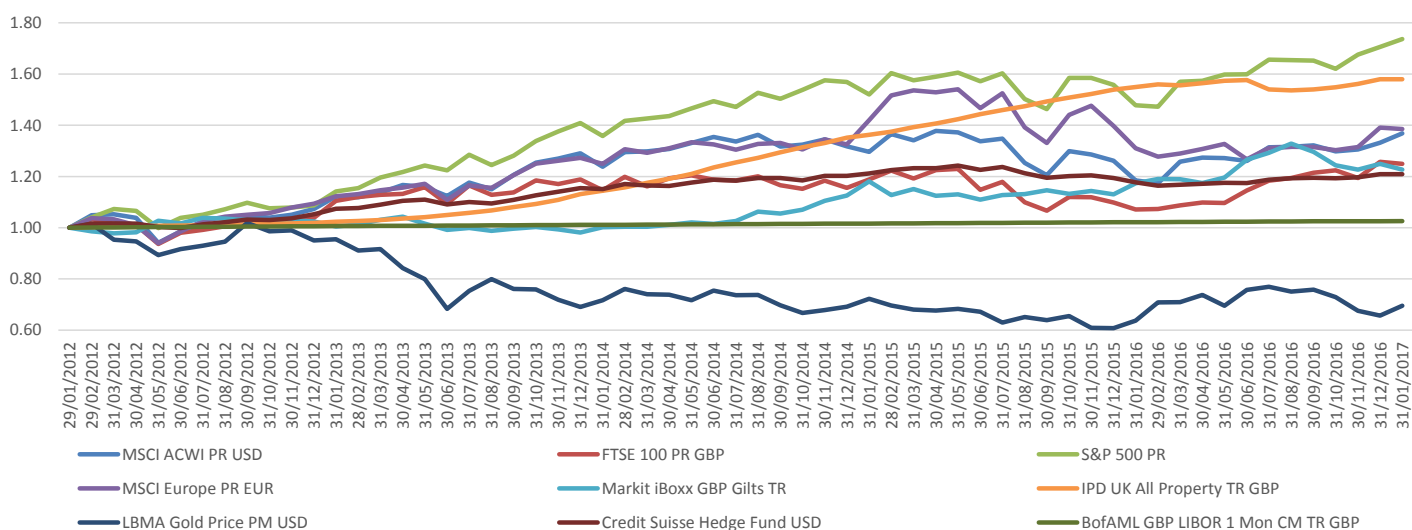
Property Indices	Currency	Price	% 1Mth	% 3Mths	% Ytd	% 1Yr	% 3Yrs Ann.	% 5Yrs Ann.	St. Dev.
IPD UK All Property TR**	Pound Sterling	1409.03	1.19	2.55	1.19	2.63	11.77	9.66	2.40
S&P Europe Property TR	Euro	952.11	-3.12	0.83	-3.12	-1.56	10.51	13.34	13.54
S&P Global Property TR	US Dollar	414.49	1.16	0.69	1.16	11.85	6.81	8.78	12.36

Commodity Indices	Currency	Price	% 1Mth	% 3Mths	% Ytd	% 1Yr	% 3Yrs Ann.	% 5Yrs Ann.	St. Dev.
Bloomberg Commodity	US Dollar	87.59	0.09	3.17	0.09	13.43	-11.44	-9.48	13.36
Gold Price (per troy ounce USD)	US Dollar	1212.80	5.84	-4.65	5.84	9.08	-1.03	-7.01	16.81
Oil Price Brent Crude	US Dollar	55.70	-1.97	15.32	-1.97	60.33	-19.59	-12.89	30.09

Hedge Fund Indices	Currency	Price	% 1Mth	% 3Mths	% Ytd	% 1Yr	% 3Yrs Ann.	% 5Yrs Ann.	St. Dev.
Credit Suisse Hedge Fund**	US Dollar	556.86	0.96	1.15	0.96	1.25	1.54	4.34	3.36
Credit Suisse Long/Short Equity**	US Dollar	654.11	0.86	-0.20	0.86	-3.43	1.82	6.10	5.32
Credit Suisse Multi-Strategy**	US Dollar	544.16	1.58	1.16	1.58	4.41	4.78	7.30	2.63

Cash Indices	Currency	% 1Mth	% 3Mths	% Ytd	% 1Yr	% 3Yrs Ann.	% 5Yrs Ann.
BofAML GBP LIBOR 1 Mon CM TR	Pound Sterling	0.02	0.07	0.02	0.41	0.48	0.51
BofAML USD LIBOR 1 Mon CM TR	US Dollar	0.07	0.15	0.07	0.51	0.29	0.26
BofAML Euro LIBOR 1 Mon CM TR	Euro	-0.03	-0.09	-0.03	-0.34	-0.09	0.03

Cumulative Performance - 5 Years - Base Currency (Rebased)



Source: Morningstar

All figures in local currencies

Standard deviation based on 5 year annualised returns

**Denotes 1 Month Delayed Pricing