



| Fund | | Month | YTD | 1 YR | 3 YR | 5 YR |
|--|------------|---------------|---------------|---------------|---------------|---------------|
| Global Bond Index Fund | USD | -0.94% | -4.05% | -4.05% | 1.23% | 2.35% |
| <i>Citigroup World Government Bond Index</i> | <i>USD</i> | <i>-0.93%</i> | <i>-4.00%</i> | <i>-4.00%</i> | <i>1.24%</i> | <i>2.28%</i> |
| Global Equity Index Fund | USD | 2.11% | 26.83% | 26.83% | 11.71% | 15.23% |
| <i>MSCI World Index</i> | <i>USD</i> | <i>2.12%</i> | <i>26.68%</i> | <i>26.68%</i> | <i>11.49%</i> | <i>15.03%</i> |
| European Equity Index Fund | EUR | 0.85% | 24.17% | 24.17% | 8.64% | 11.10% |
| <i>MSCI European Index</i> | <i>EUR</i> | <i>0.82%</i> | <i>23.36%</i> | <i>23.36%</i> | <i>7.80%</i> | <i>10.30%</i> |
| US Equity Index Fund | USD | 2.63% | 31.83% | 31.83% | 15.54% | 17.45% |
| <i>MSCI US Index</i> | <i>USD</i> | <i>2.63%</i> | <i>31.79%</i> | <i>31.79%</i> | <i>15.49%</i> | <i>17.43%</i> |
| Japanese Equity Index Fund | YEN | 3.50% | 54.54% | 54.54% | 15.22% | 10.98% |
| <i>MSCI (Japan)</i> | <i>YEN</i> | <i>3.49%</i> | <i>54.58%</i> | <i>54.58%</i> | <i>15.16%</i> | <i>10.88%</i> |
| US Property Index Fund | USD | 0.56% | 1.17% | 1.17% | 9.02% | 16.34% |
| <i>Dow Jones Wilshire REIT Index</i> | <i>USD</i> | <i>0.56%</i> | <i>1.22%</i> | <i>1.22%</i> | <i>9.04%</i> | <i>16.36%</i> |
| Global Money Market Fund (Euro) | EUR | 0.01% | 0.05% | -0.08% | 0.37% | ** |
| Real Estate Index Fund | EUR | -1.90% | 7.51% | 7.51% | 5.21% | 14.55% |
| <i>Citigroup BMI Index</i> | <i>EUR</i> | <i>-1.90%</i> | <i>5.80%</i> | <i>5.80%</i> | <i>3.99%</i> | <i>13.43%</i> |
| Global Money Market Fund (£) | £ | 0.05% | 0.02% | 0.19% | 0.41% | ** |
| Global Money Market Fund (USD) | USD | 0.02% | 0.15% | 0.24% | 0.42% | ** |
| Consumer Staples Index Fund | USD | 0.71% | 21.09% | 21.09% | 14.22% | 15.51% |
| <i>MSCI Consumer Staples Index</i> | <i>USD</i> | <i>0.74%</i> | <i>21.28%</i> | <i>21.28%</i> | <i>14.29%</i> | <i>15.41%</i> |
| European Government Bond Index | EUR | 0.31% | 2.87% | 3.65% | 5.56% | 4.57% |
| <i>Citigroup EMU Government Bond Index</i> | <i>EUR</i> | <i>0.32%</i> | <i>2.82%</i> | <i>3.61%</i> | <i>5.45%</i> | <i>4.66%</i> |
| Emerging Markets Index Fund | USD | -1.39% | -2.61% | -2.61% | -4.48% | 11.52% |
| <i>MSCI Emerging Markets Index</i> | <i>USD</i> | <i>-1.45%</i> | <i>-2.60%</i> | <i>-2.60%</i> | <i>-4.45%</i> | <i>11.85%</i> |

**Net current yield: 21 January 2014

Performance is Gross of Fees and annualized over more than 1 year.



| Fund | | Month | YTD | 1 YR | 3 YR | 5 YR |
|--|------------|---------------|---------------|---------------|-----------------|---------------|
| Global Bond Index Fund | USD | -0.94% | -4.05% | -4.05% | 1.23% | 2.35% |
| <i>Citigroup World Government Bond Index</i> | <i>USD</i> | <i>-0.93%</i> | <i>-4.00%</i> | <i>-4.00%</i> | <i>1.24%</i> | <i>2.28%</i> |
| Global Equity Index Fund | USD | 2.11% | 26.83% | 26.83% | 11.71% | 15.23% |
| <i>MSCI World Index</i> | <i>USD</i> | <i>2.12%</i> | <i>26.68%</i> | <i>26.68%</i> | <i>11.49%</i> | <i>15.03%</i> |
| European Equity Index Fund | USD | 2.23% | 28.76% | 28.76% | 11.62% | 8.06% |
| <i>MSCI European Index</i> | <i>USD</i> | <i>2.20%</i> | <i>27.92%</i> | <i>27.92%</i> | <i>10.75%</i> | <i>7.28%</i> |
| US Equity Index Fund | USD | 2.63% | 31.83% | 31.83% | 15.54% | 17.45% |
| <i>MSCI US Index</i> | <i>USD</i> | <i>2.63%</i> | <i>31.79%</i> | <i>31.79%</i> | <i>15.49%</i> | <i>17.43%</i> |
| Japanese Equity Index Fund | USD | 0.75% | 26.19% | 26.19% | -10.63% | -4.63% |
| <i>MSCI (Japan)</i> | <i>USD</i> | <i>0.74%</i> | <i>26.22%</i> | <i>26.22%</i> | <i>-10.67%</i> | <i>-4.72%</i> |
| US Property Index Fund | USD | 0.56% | 1.17% | 1.17% | 9.02% | 16.34% |
| <i>Dow Jones Wilshire REIT Index</i> | <i>USD</i> | <i>0.56%</i> | <i>1.22%</i> | <i>1.22%</i> | <i>9.04%</i> | <i>16.36%</i> |
| Global Money Market Fund (Euro) | EUR | 0.01% | 0.05% | -0.08% | 0.37% ** | |
| Real Estate Index Fund | USD | -0.56% | 11.49% | 11.49% | 8.09% | 11.41% |
| <i>Citigroup BMI Index</i> | <i>USD</i> | <i>-0.56%</i> | <i>9.71%</i> | <i>9.71%</i> | <i>6.84%</i> | <i>10.32%</i> |
| Global Money Market Fund (£) | £ | 0.01% | 0.02% | 0.02% | 0.38% ** | |
| Global Money Market Fund (USD) | USD | 0.02% | 0.15% | 0.24% | 0.42% ** | |
| Consumer Staples Index Fund | USD | 0.71% | 21.09% | 21.09% | 14.22% | 15.51% |
| <i>MSCI Consumer Staples Index</i> | <i>USD</i> | <i>0.74%</i> | <i>21.28%</i> | <i>21.28%</i> | <i>14.29%</i> | <i>15.41%</i> |
| European Government Bond Index | USD | 1.68% | 6.67% | 7.48% | 8.45% | 1.71% |
| <i>Citigroup EMU Government Bond Index</i> | <i>USD</i> | <i>1.69%</i> | <i>6.62%</i> | <i>7.44%</i> | <i>8.34%</i> | <i>1.79%</i> |
| Emerging Markets Index Fund | USD | -1.39% | -2.61% | -2.61% | -4.48% | 11.52% |
| <i>MSCI Emerging Markets Index</i> | <i>USD</i> | <i>-1.45%</i> | <i>-2.60%</i> | <i>-2.60%</i> | <i>-4.45%</i> | <i>11.85%</i> |

**Net current yield: 21 January 2014

Performance is Gross of Fees and annualized over more than 1 year.