Supplementary data request - Pensions

This spreadsheet captures the total rates of returns assumed for each asset class in each year of the projection

Base case	Year				
	1	2	3	4	5
UK Equity					
Overseas Equity					
Fixed Interest Gilts					
Fixed Interest Corporate Bonds (AAA)					
Fixed Interest Corporate Bonds (AA)					
Fixed Interest Corporate Bonds (A)					
Fixed Interest Corporate Bonds (BBB)					
Index-linked gilts					
Index-linked corporate bonds					
Inflation swaps	N/A	N/A	N/A	N/A	N/A
Interest rate swaps	N/A	N/A	N/A	N/A	N/A
Cash					
Property					
Other Alternatives					
Hedge Funds					
Private Equity					
Other Credit					
Infrastructure					
Derivatives	N/A	N/A	N/A	N/A	N/A

Stress scenario 1	Year				
	1	2	3	4	5
UK Equity					
Overseas Equity					
Fixed Interest Gilts					
Fixed Interest Corporate Bonds (AAA)					
Fixed Interest Corporate Bonds (AA)					
Fixed Interest Corporate Bonds (A)					
Fixed Interest Corporate Bonds (BBB)					
Index-linked gilts					
Index-linked corporate bonds					
Inflation swaps	N/A	N/A	N/A	N/A	N/A
Interest rate swaps	N/A	N/A	N/A	N/A	N/A
Cash					
Property					
Other Alternatives					
Hedge Funds					
Private Equity					
Other Credit					
Infrastructure					
Derivatives	N/A	N/A	N/A	N/A	N/A

Notes

In calculating the figures, no allowance should be made for rebalancing or investments/disinvestments due to cashflows such as contributions and benefit payments.
Rates of return are not required for derivatives (i.e. cells shaded in blue).
For all other cells, please quote the total return over the year (i.e. increase in price and dividends, coupons, etc) as a percentage of the value at the start of the year.
Please provide information for both the base and stress case