

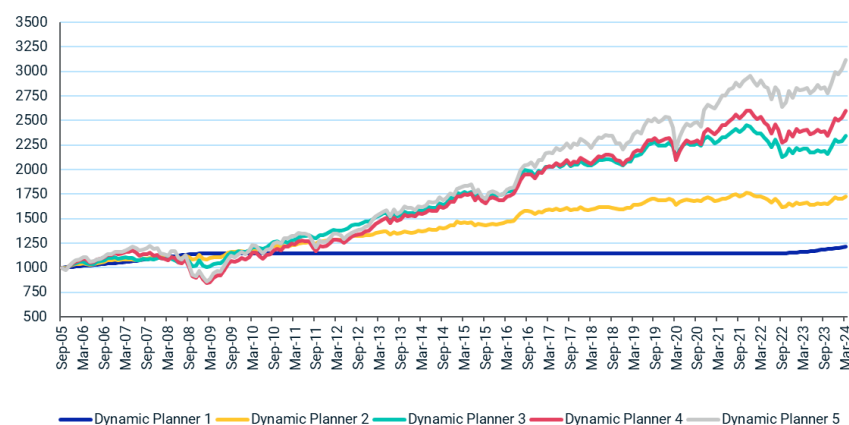
MSCI Multi-Asset Indexes: Dynamic Planner Indexes 1-5 (GBP)

Dynamic Planner (DP) was launched in 2003 and today is one of the UK's most-widely used risk profiling and asset allocation investment processes supporting thousands of financial advisers and planners. Dynamic Planner's asset and risk model has produced a set of model portfolios at an asset class level, optimized to deliver good returns for one of ten investor risk levels from low-risk to high-risk. MSCI has developed a series of ten indexes designed to represent the risk and return characteristics of these strategies by targeting a pre-determined target risk range.

For a complete description of the index methodology, please see [Index methodology - MSCI](#)

Cumulative index performance (GBP – Net)

SEPTEMBER 2005 – MARCH 2024



Annual performance (%)

YEAR	DP 1	DP 2	DP 3	DP 4	DP 5
2023	3.98	4.98	6.37	8.12	9.42
2022	0.78	-6.83	-11.11	-10.25	-7.53
2021	0.00	2.35	4.41	7.90	11.20
2020	0.00	1.58	3.98	4.40	4.84
2019	0.00	5.86	10.00	12.76	15.13
2018	0.00	-1.23	-2.20	-3.41	-4.66
2017	0.00	2.65	4.94	7.47	10.16
2016	0.00	9.24	15.08	16.21	18.68
2015	0.00	0.53	1.17	1.86	1.68
2014	0.00	5.57	10.05	9.11	7.94
2013	0.00	1.81	5.66	11.18	12.42
2012	0.00	4.32	8.98	12.16	12.60
2011	0.00	4.39	6.35	0.74	-2.35
2010	0.00	5.00	9.00	10.93	12.03

Index performance

NET TOTAL RETURNS (%) MARCH 29, 2024

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED			
					3 Years	5 Years	10 Years	Since Sep 30, 2005
Dynamic Planner 1	0.36	1.13	4.35	1.13	1.95	1.17	0.58	1.04
Dynamic Planner 2	1.57	0.69	4.24	0.69	0.80	1.07	2.36	3.00
Dynamic Planner 3	2.35	1.59	5.87	1.59	0.75	1.85	4.01	4.71
Dynamic Planner 4	2.80	2.98	8.37	2.98	2.71	3.66	5.34	5.30
Dynamic Planner 5	3.13	4.38	10.92	4.38	5.14	5.77	6.77	6.34

The MSCI Multi-Asset Indexes: Dynamic Planner module was launched on July 24, 2019. Data prior to the launch date is back-tested data (i.e. calculations of how the index might have been performed over that time period had the index existed). There are frequently material differences between back-tested performance and actual results. Past performance – whether actual or back-tested – is no indication or guarantee of future performance.

Index risk and return characteristics

(%)MARCH 29, 2024

ANNUALIZED STANDARD DEVIATION

INDEX	3 Years	5 Years	10 Years	Since Sep 30, 2005
Dynamic Planner 1	0.56	0.51	0.40	0.51
Dynamic Planner 2	4.16	3.96	3.71	3.49
Dynamic Planner 3	6.81	6.62	6.01	5.95
Dynamic Planner 4	7.81	8.10	7.11	8.04
Dynamic Planner 5	8.26	9.30	8.21	9.48

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