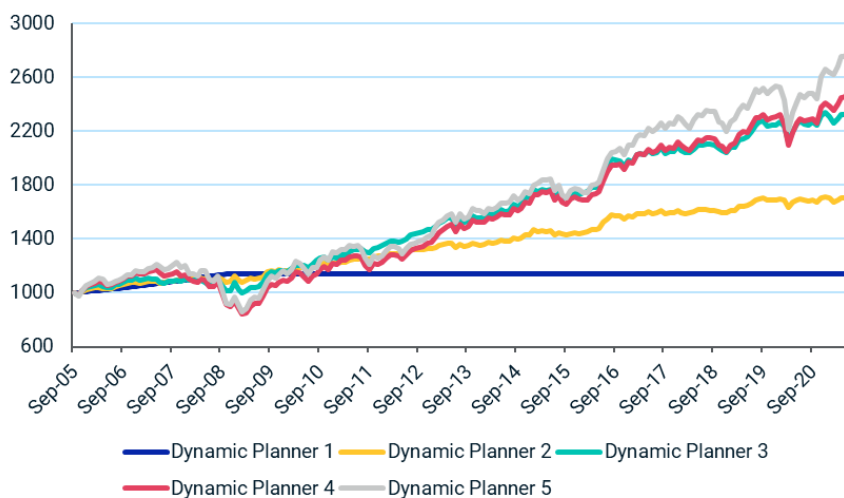


MSCI Multi-Asset Indexes: Dynamic Planner Indexes 1-5 (GBP)

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.

Cumulative index performance (GBP – Net)

SEP 2005 – JUN 2021



Annual performance (%)

YEAR	DP 1	DP 2	DP 3	DP 4	DP 5
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
2009	0.09	3.48	7.87	16.66	19.88
2008	4.00	1.82	-1.80	-17.01	-19.26
2007	4.79	2.27	-0.85	-1.52	3.14
2006	3.79	5.44	6.87	10.15	10.75

Index performance

NET TOTAL RETURNS (%) JUNE 30, 2021

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED			
					3 Years	5 Years	10 Years	Since Sep 30, 2005
Dynamic Planner 1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.47
Dynamic Planner 2	0.69	1.80	1.27	0.18	2.05	2.43	3.22	3.41
Dynamic Planner 3	1.35	2.87	3.68	0.87	4.01	4.57	5.95	5.75
Dynamic Planner 4	1.63	3.90	8.71	3.39	5.39	6.43	6.98	5.69
Dynamic Planner 5	2.04	4.77	13.89	5.86	6.66	8.06	7.63	6.30

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

(%) JUNE 30, 2021

ANNUALIZED STANDARD DEVIATION

INDEX	3 Years	5 Years	10 Years	Since Sep 30, 2005
Dynamic Planner 1	0.00	0.00	0.00	0.41
Dynamic Planner 2	3.32	3.38	3.23	3.43
Dynamic Planner 3	5.71	5.48	5.32	5.88
Dynamic Planner 4	7.68	6.95	6.85	8.33
Dynamic Planner 5	9.68	8.50	8.32	10.00

Index methodology

The Dynamic Planner Indexes (the "Indexes") are a combination of ICE fixed income and MSCI Indexes. These custom indexes are produced by MSCI, with component index weights provided by Distribution Technology Ltd (DT). The Indexes are available in net variant calculated as per the MSCI Net Daily Total Return (DTR) Index methodology respectively described in the MSCI Index Calculation Methodology.

The Dynamic Planner Indexes are rebalanced monthly on the first business day of the month. The weights of component indexes constituting the Dynamic Planner Indexes are provided by DT which are reviewed by DT on a quarterly basis for each of the ten indexes.

The Dynamic Planner Indexes are part of the MSCI Blended Index Family. For further details on the MSCI Blended Index Family, please refer to the MSCI Blended Index Family – Benchmark statement available on www.msci.com.

For further details, please refer to the [index methodology](#).

ABOUT MSCI INC.

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