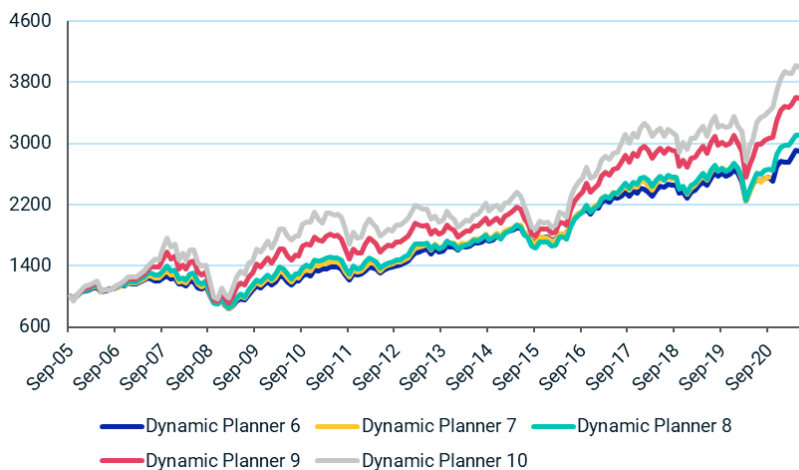


# MSCI Multi-Asset Indexes: Dynamic Planner Indexes 6-10 (GBP)

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 6	DP 7	DP 8	DP 9	DP 10
2020	4.63	2.88	7.66	10.65	14.80
2019	16.09	17.03	16.46	15.61	14.73
2018	-5.78	-7.19	-7.51	-8.12	-8.46
2017	12.56	15.20	18.51	21.23	23.86
2016	21.21	23.29	25.48	28.03	30.63
2015	0.45	-0.79	-2.38	-4.06	-7.18
2014	7.24	5.05	4.14	5.44	5.81
2013	13.01	13.29	9.48	3.84	-0.45
2012	12.61	11.92	12.33	13.98	14.08
2011	-3.42	-5.29	-7.46	-11.67	-15.71
2010	13.14	14.19	15.29	18.17	21.71
2009	23.27	27.08	31.09	43.30	54.95
2008	-22.45	-24.86	-27.40	-30.98	-34.00
2007	5.64	9.95	13.09	23.80	33.98
2006	11.45	11.82	12.93	15.07	16.02

## 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 6	2.34	5.10	17.04	7.24	6.95	8.95	7.94	6.92
Dynamic Planner 7	2.33	5.50	19.97	8.85	6.70	9.48	7.76	7.11
Dynamic Planner 8	2.48	5.04	21.64	7.57	7.95	10.74	7.75	7.36
Dynamic Planner 9	2.71	4.94	23.55	7.33	8.67	11.61	7.46	8.31
Dynamic Planner 10	3.04	4.93	25.50	6.84	9.88	12.53	7.05	8.98

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 6	11.01	9.63	9.51	11.09
Dynamic Planner 7	12.55	10.94	10.81	12.54
Dynamic Planner 8	12.55	11.21	11.61	13.60
Dynamic Planner 9	13.15	11.92	12.84	15.45
Dynamic Planner 10	13.81	12.70	14.04	17.39

## 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](http://www.msci.com).

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

### ABOUT MSCI INC.

MSCI is a leading provider of critical decision support tools and services for the global investment community.

With over 50 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit [www.msci.com](http://www.msci.com).

The information contained herein (the "Information") may not be reproduced or disseminated in whole or in part without prior written permission from MSCI. The Information may not be used to verify or correct other data, to create indexes, risk models, or analytics, or in connection with issuing, offering, sponsoring, managing or marketing any securities, portfolios, financial products or other investment vehicles. Historical data and analysis should not be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. None of the Information or MSCI index or other product or service constitutes an offer to buy or sell, or a promotion or recommendation of, any security, financial instrument or product or trading strategy. Further, none of the Information or any MSCI index is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. The Information is provided "as is" and the user of the Information assumes the entire risk of any use it may make or permit to be made of the Information. NONE OF MSCI INC. OR ANY OF ITS SUBSIDIARIES OR ITS OR THEIR DIRECT OR INDIRECT SUPPLIERS OR ANY THIRD PARTY INVOLVED IN THE MAKING OR COMPILING OF THE INFORMATION (EACH, AN "MSCI PARTY") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH MSCI PARTY HEREBY EXPRESSLY DISCLAIMS ALL IMPLIED WARRANTIES, INCLUDING WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE. WITHOUT LIMITING ANY OF THE FOREGOING AND TO THE MAXIMUM EXTENT PERMITTED BY LAW, IN NO EVENT SHALL ANY OF THE MSCI PARTIES HAVE ANY LIABILITY REGARDING ANY OF THE INFORMATION FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL (INCLUDING LOST PROFITS) OR ANY OTHER DAMAGES EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES. The foregoing shall not exclude or limit any liability that may not by applicable law be excluded or limited.

The ICE BofAML indices are the property of ICE Data Indices, LLC and have been licensed for use by MSCI, Inc. as a component to the Dynamic Planner 2-8 Indexes. ICE Data, its affiliates and/or its Third Party Suppliers accept no liability in connection with its use. See [www.msci.com/dynamic-planner](http://www.msci.com/dynamic-planner) for a full copy of the Disclaimer.

©2021 MSCI Inc. All rights reserved

