

DPM - Benchmark Information (V1.0 Aug 2020)

Signature Securities Portfolios

- The benchmark for the **Global Equities Portfolio** (Inception Date: 30/04/1994) is the MSCI Daily TR Net World USD Index*.
- The benchmark for the **Islamic Global Equities Portfolio** is the S&P Global BMI Shariah Net TR Index
- The benchmark for the **Asia ex Japan Equities Portfolio** (Inception Date: 15/08/2014) is the MSCI Daily TR Net AC Asia ex-Japan USD Index* (From 15th August to date). Prior to this, the benchmark for the Asia Pacific ex-Japan Equities Portfolio (Inception Date: 29/10/2010) is the MSCI Daily TR Net AC Asia Pacific ex-Japan USD Index*
- The benchmark for the **Global Sovereign Fixed Income Portfolio** (Inception Date: 30/03/1994) is the FTSE World Government Bond Index^ (From 1st January 2011 to date). Prior to this the benchmark was the FTSE World Government Bond Index (1-10 years) from inception through to 31 December 2010.
- The benchmark for the **US High Yield Fixed Income Portfolio** (inception date: 22/08/2019) is the Barclays High Yield Ba/B Index.
- The benchmark for the **US Multi-Sector Fixed Income Portfolio** (Inception Date: 31/10/2006) is 85% Barclays Credit-Intermediate 15% Barclays High Yield Ba/B. From 1 September 2009 to 30 November 2016, the benchmark was 65% Barclays US Intermediate Credit Bond Index, 25% Barclays MBS Fixed Rate Index and 10% Barclays Ba/B Index. Prior to this the benchmark was Barclays Intermediate Government/Credit Index from inception through 31 August 2009.
- The performance objective for the **Global Unconstrained Fixed Income Portfolio** (Inception Date: 02/04/2018) is the ICE BofAML US 3-Month Treasury Bill Index + 350bps.

Signature Funds & Balanced Portfolios

- The benchmark for the **Global Defensive Portfolio** (Inception Date: 31/03/2003) is 80% FTSE World Government Bond Index^ and 20% MSCI Daily TR Net World USD Index*.
- The benchmark for the **Global Conservative Portfolio** (Inception Date: 30/03/2003) is 60% FTSE World Government Bond Index^ and 40% MSCI Daily TR Net World USD Index*.
- The benchmark for the **Global Moderate Portfolio** (Inception Date: 30/03/2003) is 40% FTSE World Government Bond Index^ and 60% MSCI Daily TR Net World USD Index*.
- The benchmark for the **Global Moderate (Asia focused) Portfolio** (Inception Date: 30/09/2008) is a blend of the following indices: From 1st May 2016 to date: FTSE World Government Bond Index^ (25%), Markit iBoxx Asian Local Bond Index Total Return Unhedged (15%), MSCI Daily TR Net World USD Index* (30%), MSCI Daily TR Net AC Asia Pacific ex-Japan Equities Index (15%), MSCI Daily TR Net Emerging Markets Index* (15%). From 1st April 2011 to 30th April 2016: FTSE World Government Bond Index^ (25%), HSBC Asian Local Bond Overall (15%), MSCI Daily TR Net World USD Index* (30%), MSCI Daily TR Net AC Asia Pacific ex-Japan Equities Index (15%), MSCI Daily TR Net Emerging Markets Index* (15%). Prior to 1st April 2011, the benchmark was a blend of: FTSE World Government Bond Index^ (25%), HSBC Asian Local Bond Overall (15%), MSCI Daily AC TR Net Pacific ex Japan USD* (25%), MSCI Daily TR Net Japan USD* (12%), S&P 500[®] (11%), MSCI Daily TR Net Europe USD* (6%), MSCI Daily TR Net Emerging Europe USD* (3%) and MSCI Daily TR Net Emerging Latin America USD* (3%) indices.
- The benchmark for the **Global Aggressive Portfolio** (Inception Date: 31/03/2003) is 20% FTSE World Government Bond Index^ and 80% MSCI Daily TR Net World USD Index*.
- The benchmark for the **Global Balanced Moderate Portfolio** (Inception Date: 31/05/2010) is 40% FTSE World Government Bond Index^ and 60% MSCI Daily TR Net World USD Index*.

*Source: Bloomberg/ Morningstar

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