Shiller Barclays Global Index

Overview

The Shiller Barclays Global Index aims to provide exposure to a dynamic portfolio of multiple asset classes including global equities, commodities, and fixed income.

Recent Performance

The index lost -2.36% during the month of October. For the year, the index is up 2.34%

Performance Summary

	1Y	3Y	5Y	10Y	Live	Base
Annualised return	2.78%	6.94%	2.75%	2.62%	3.28%	4.73%
Annualised volatility	5.09%	5.32%	5.37%	5.36%	5.37%	5.39%
Sharpe Ratio	0.55	1.30	0.51	0.49	0.61	0.88
Max drawdown	-	-	-	-	-	-17.60%

Source: Barclays. As of 31 Oct 2023. Simulated period: Index Base Date is 1 Aug 2002; Index Live Date is 31 Jan 2019. Past and/or simulated past performance are not reliable indicators of future performance. See information on the performance data in the Index performance disclaimer at end for further information.

Rolling 12 month performance to last month end

	2018-19	2019-20	2020-21	2021-22	2022-23
Index	-0.17%	-6.16%	17.04%	1.65%	2.78%

Source: Barclays. As of 31 Oct 2023. Simulated period: Index Base Date is 1 Aug 2002; Index Live Date is 31 Jan 2019. Past and/or simulated past performance are not reliable indicators of future performance. See information on the performance data in the Index performance disclaimer at end for further information.

Key Facts

Ticker	BXIISG6E
Base date	1 Aug 2002
Live date	31 Jan 2019
Currency	USD
Asset class	Multi asset
Exposure Type	Excess return
Rebalancing	Monthly
Sponsor	BBPLC

Key features

- Global Equity Components: 3 indices from the Shiller Cape Single Stock Index family (US, Eurozone and Japan equities)
- Commodity Index: A Commodities Index that provides exposure to the 10 most in demand commodities from a universe of 23 commodities
- Fixed Income Components: 3 Barclays Treasury Futures Indices (5Y, 10Y, 30Y)

Key Considerations

- Because the index includes a volatility control mechanism, it may underperform during an equity market rally that occurs immediately after a period of elevated volatility when the Index would have reduced its exposure.
- Because the Index is exposed to Treasuries, it may underperform in a rapidly rising interest rate environment.
- While commodities have historically outperformed in high inflationary environments, their correlation may be unstable and imperfect.

Simulated and Live Past Performance

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Historical Monthly Performance since inception

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Annual
2002	-	-	-	-	-	-	-	-	-2.01%	0.67%	1.28%	-1.07%	-
2003	-0.45%	0.19%	-1.57%	2.29%	2.29%	1.11%	0.32%	1.87%	-0.68%	3.23%	0.50%	3.60%	13.30%
2004	1.31%	2.98%	0.35%	-0.46%	-0.10%	1.57%	-0.09%	0.13%	4.30%	0.80%	1.47%	1.39%	14.43%
2005	1.25%	3.27%	1.85%	-2.22%	1.66%	1.14%	2.57%	1.92%	3.63%	-2.18%	3.05%	2.61%	19.94%
2006	3.59%	0.35%	2.21%	2.56%	-1.60%	-0.41%	0.74%	1.20%	0.94%	2.16%	1.17%	1.85%	15.68%
2007	0.65%	0.93%	-0.11%	1.81%	0.81%	-0.36%	-1.66%	-1.07%	1.35%	1.33%	-1.25%	-0.19%	2.19%
2008	-2.65%	1.21%	-1.11%	1.41%	1.25%	-1.81%	-2.78%	0.19%	-4.43%	-4.06%	0.13%	0.29%	-11.90%
2009	-0.90%	-1.64%	1.52%	2.31%	1.02%	-0.26%	2.38%	1.72%	0.39%	-0.27%	0.36%	2.03%	8.89%
2010	-1.39%	0.24%	2.53%	0.78%	-2.79%	-0.59%	1.44%	-0.72%	2.72%	1.58%	-0.06%	2.27%	6.00%
2011	1.26%	1.16%	-2.30%	0.69%	-0.34%	0.03%	-0.16%	-3.85%	-1.80%	1.51%	-0.67%	0.07%	-4.46%
2012	1.44%	2.17%	-0.21%	-1.67%	-4.71%	1.95%	-0.41%	0.41%	0.29%	0.08%	1.96%	2.40%	3.53%
2013	3.28%	-0.22%	1.23%	3.49%	0.21%	-1.46%	1.69%	-0.84%	2.05%	1.69%	1.76%	0.50%	14.10%
2014	-2.03%	0.84%	0.53%	-0.11%	1.17%	1.18%	-2.04%	0.82%	-0.05%	-1.73%	1.78%	-0.72%	-0.45%
2015	1.40%	2.80%	0.65%	0.22%	1.14%	-2.03%	0.76%	-3.81%	-0.89%	2.04%	0.53%	-1.27%	1.36%
2016	-2.41%	-0.87%	0.99%	0.44%	0.66%	-1.88%	0.84%	0.12%	0.24%	0.66%	1.51%	1.71%	1.93%
2017	0.23%	1.08%	0.43%	0.86%	-0.37%	0.46%	0.72%	0.32%	2.43%	2.77%	0.18%	1.97%	11.60%
2018	2.76%	-2.87%	-0.67%	1.45%	-0.57%	-1.30%	0.71%	-0.73%	1.69%	-4.01%	-0.17%	-3.86%	-7.55%
2019	2.40%	0.88%	-0.07%	1.36%	-4.56%	2.58%	-0.50%	-1.78%	2.42%	1.45%	1.12%	0.72%	5.94%
2020	-1.97%	-2.97%	-3.81%	0.89%	0.81%	0.14%	-0.69%	1.70%	-0.53%	-1.58%	4.07%	1.09%	-3.07%
2021	0.38%	3.06%	2.42%	1.38%	1.49%	0.33%	-0.24%	-0.03%	1.35%	0.62%	-3.14%	1.73%	9.62%
2022	1.01%	0.47%	2.23%	0.90%	1.26%	-2.46%	1.07%	-0.06%	-3.16%	2.00%	1.45%	-1.02%	3.60%
2023	2.95%	-0.07%	-1.79%	0.34%	-1.27%	3.39%	1.81%	-0.27%	-0.25%	-2.36%	-	-	2.34%

Performance highlighted in blue in the above table represents live data

Source: Barclays. As of 31 Oct 2023. Simulated period: Index Base Date is 1 Aug 2002; Index Live Date is 31 Jan 2019. Past and/or simulated past performance are not reliable indicators of future performance. See information on the performance data in the Index performance disclaimer at end for further information.

Performance Statistic

Best Monthly Return	4.30%
Worst Monthly Return	-4.71%
Maximum Drawdown	-17.60%

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Performance attribution

Component	Month to date	Quarter to date	Year to date
Commodities	-0.47%	-0.47%	-1.52%
5Y Treas	0.00%	0.00%	0.00%
10Y Treas	0.00%	0.00%	0.00%
30Y Treas	0.00%	0.00%	0.00%
Eurozone Equities	-0.63%	-0.63%	0.78%
Japan Equities	-0.65%	-0.65%	4.47%
US Equities	-0.58%	-0.58%	-1.12%
Costs and Deductions	-0.02%	-0.02%	-0.25%
Shiller Barclays Global Index [Total]	-2.36%	-2.36%	2.34%

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Allocations

Portfolio	Current	Last Month
Commodities	12.33%	18.25%
5Y Treas	0.00%	0.00%
10Y Treas	0.00%	0.00%
30Y Treas	0.00%	0.00%
Eurozone Equities	10.69%	16.48%
Japan Equities	12.20%	18.06%
US Equities	9.23%	14.23%
Shiller Barclays Global Index [Total]	44.45%	67.03%

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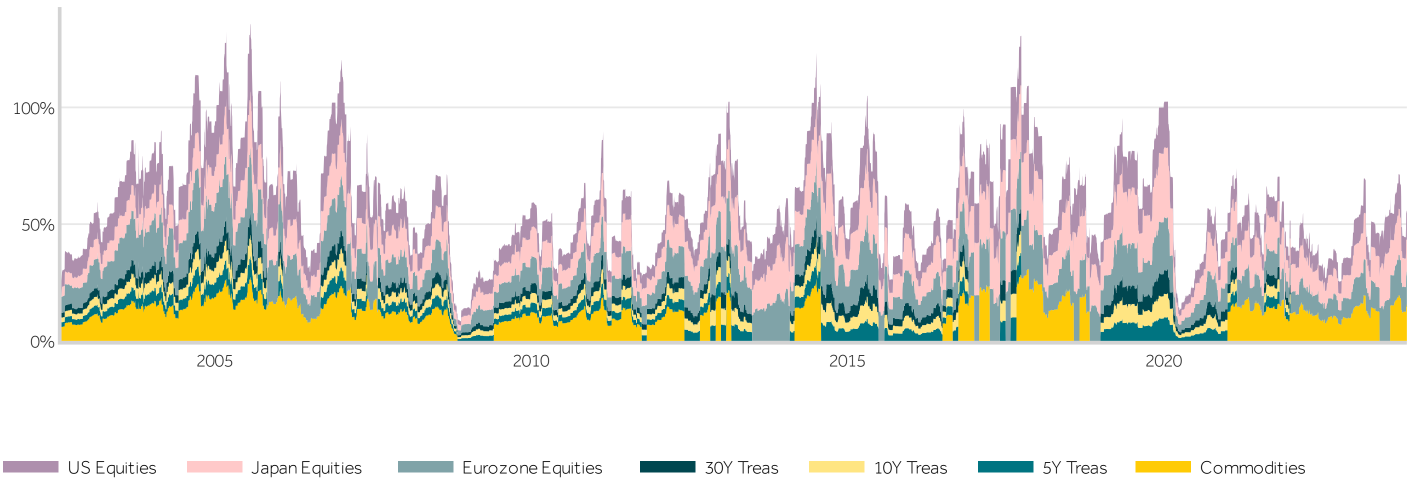
Historical Allocations



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Risk Factors

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- The Index includes deductions for fees and costs within each of the components of the Index Portfolio, which may be increased or decreased in the aggregate by the volatility control mechanism. These deductions will reduce Index performance, and the Index will underperform similar portfolios from which these fees and costs are not deducted

- The volatility control mechanism included in the Index may not achieve its intended goal, and the Index may not achieve its target volatility. In addition, when the Index's exposure to its portfolio is greater than 100%, any negative performance of the portfolio will be magnified and the level of the Index may decrease significantly. In addition, if the volatility control mechanism causes exposure to the Index portfolio to be less than 100%, the difference will be uninvested and will earn no return

- The Index includes a deduction for fees and costs that is calculated based on three-month USD LIBOR (before April 26, 2022) or SOFR plus 0.2616% (April 26, 2022 onwards).

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