Barclays Agility Shield Index

Overview

The Barclays Agility Shield Index is designed to give investors exposure to a dynamic combination of equity, commodity and treasury assets.

Recent Performance

The index gained 2.60% during the month of February. For the year, the index is up 3.39%.

Performance Summary

	1Y	3Y	5Y	10Y	Live	Base
Annualised return	6.06%	3.05%	3.30%	3.36%	-	5.69%
Annualised volatility	5.61%	5.91%	5.71%	5.91%	-	6.01%
Sharpe Ratio	1.08	0.52	0.58	0.57	-	0.95
Max drawdown	-	-	-	-	-	-11.30%

Source: Barclays. As of 29 Feb 2024. Simulated period: Index Base Date is 31 Dec 2004; Index Live Date is 30 Jun 2023. 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

	2019-20	2020-21	2021-22	2022-23	2023-24
Index	2.07%	5.32%	4.68%	-1.45%	6.07%

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Key Facts

Ticker	BXIIAS7E
Base date	31 Dec 2004
Live date	30 Jun 2023
Currency	USD
Asset class	Multi asset
Exposure Type	Excess return
Rebalancing	Daily
Sponsor	BBPLC

Key features

- The Barclays Agility Shield Index aims to provide exposure to a diversified portfolio of U.S. large cap stocks.
- The Index then incorporates commodities and U.S. Treasuries, and uses Modern Portfolio Theory and trend investing to achieve the highest potential returns, in various economic environments, given its 7% volatility target.
- This 7% volatility target is applied daily to control risk, using a procedure called "Volatility Control".

Key Considerations

- Because the Index is exposed to Fixed Income, it may underperform in a rapidly rising interest rate environment.

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
2005	-0.91%	1.63%	-0.71%	-0.78%	2.81%	-0.01%	0.07%	0.74%	-1.10%	-2.29%	1.91%	0.52%	1.78%
2006	1.71%	0.04%	1.21%	2.19%	-1.23%	-0.21%	-0.08%	1.18%	0.97%	2.04%	1.79%	-0.98%	8.92%
2007	0.38%	0.74%	0.13%	2.37%	0.54%	-2.04%	-0.80%	2.02%	2.43%	2.04%	2.14%	-1.05%	9.15%
2008	1.04%	2.02%	-0.47%	-1.00%	0.13%	-1.95%	-0.11%	2.31%	-2.46%	-3.72%	1.87%	1.66%	-0.89%
2009	-1.19%	-1.58%	2.99%	0.37%	1.12%	-0.82%	2.02%	1.66%	1.47%	0.39%	3.69%	-2.27%	7.93%
2010	0.74%	1.76%	-0.31%	1.97%	-0.70%	1.11%	4.21%	1.44%	4.41%	2.01%	0.50%	-0.09%	18.29%
2011	1.18%	1.33%	0.44%	3.52%	3.02%	-1.00%	1.88%	-0.47%	-2.30%	2.24%	0.65%	1.74%	12.77%
2012	2.55%	0.64%	0.02%	1.97%	-2.14%	1.00%	1.90%	0.94%	0.78%	-1.61%	1.12%	-0.04%	7.25%
2013	2.57%	0.90%	3.35%	1.28%	-1.09%	-1.62%	2.13%	-0.99%	1.73%	1.67%	0.88%	0.42%	11.68%
2014	-2.49%	2.84%	0.24%	0.68%	2.38%	0.43%	-1.67%	3.00%	-2.76%	0.33%	1.43%	-0.64%	3.62%
2015	0.44%	1.77%	-1.13%	0.05%	-0.70%	-2.35%	-0.13%	-4.82%	-0.25%	1.68%	-0.86%	-0.90%	-7.11%
2016	-0.26%	1.79%	2.65%	-0.75%	-0.45%	1.68%	1.38%	-0.41%	0.28%	-1.41%	1.28%	0.86%	6.77%
2017	1.15%	2.35%	-0.41%	0.23%	0.13%	0.35%	0.19%	0.32%	2.30%	1.86%	5.03%	1.24%	15.62%
2018	4.83%	-2.31%	-0.83%	-0.12%	0.10%	-0.11%	1.81%	0.91%	0.16%	-4.31%	0.80%	-3.61%	-2.97%
2019	2.86%	0.03%	1.30%	1.64%	-3.58%	4.43%	0.25%	-1.05%	0.99%	0.83%	0.72%	0.66%	9.24%
2020	-1.31%	-2.58%	-1.53%	1.09%	1.18%	0.50%	1.66%	0.81%	-0.69%	-1.49%	3.52%	1.33%	2.34%
2021	-0.11%	-0.95%	0.81%	2.46%	1.15%	-0.31%	2.39%	0.66%	-2.99%	1.33%	-1.23%	1.77%	4.96%
2022	-1.26%	-0.07%	1.92%	-0.27%	0.26%	-2.77%	1.76%	-0.92%	-3.31%	2.69%	1.75%	-1.10%	-1.51%
2023	0.67%	-1.92%	0.56%	0.76%	-2.61%	2.72%	1.65%	-0.96%	-2.10%	-1.32%	2.69%	1.35%	1.29%
2024	0.77%	2.60%	-	-	-	-	-	-	-	-	-	-	3.39%

Performance highlighted in blue in the above table represents live data

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Performance Statistic

Best Monthly Return	5.03%
Worst Monthly Return	-4.82%
Maximum Drawdown	-11.30%

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Performance attribution

Component	Month to date	Quarter to date	Year to date
Barclays Commodity Index	0.40%	1.02%	1.02%
US Quality Stocks	1.02%	1.01%	1.01%
US Low Volatility Stocks	0.82%	1.09%	1.09%
2Y Treasury Index	0.00%	0.00%	0.00%
5Y Treasury Index	0.00%	0.00%	0.00%
10Y Treasury Index	0.00%	0.00%	0.00%
US Value Stocks	0.40%	0.35%	0.35%
Costs and Deductions	-0.04%	-0.08%	-0.08%
Total	2.60%	3.39%	3.39%

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Allocations

Portfolio	Current	Last Month
Barclays Commodity Index	12.27%	12.89%
US Quality Stocks	12.79%	20.88%
US Low Volatility Stocks	39.34%	30.49%
2Y Treasury Index	0.00%	0.00%
5Y Treasury Index	0.00%	0.00%
10Y Treasury Index	0.00%	0.00%
US Value Stocks	11.65%	7.64%
Total	76.04%	71.90%

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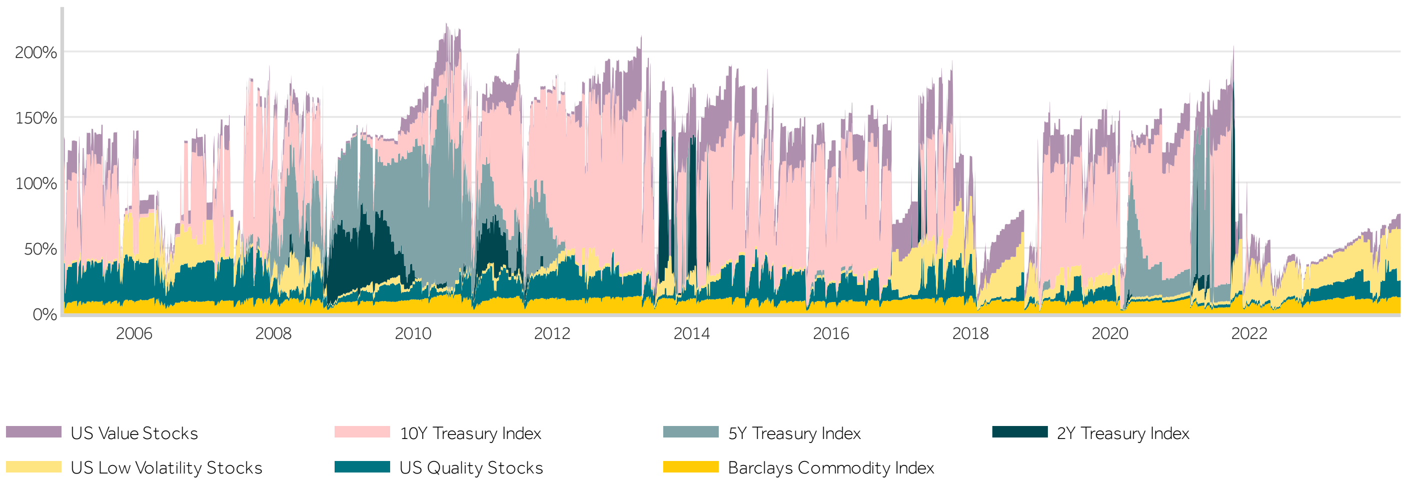
Historical Allocations



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Risk Factors

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Barclays US Quality, Low Volatility and Value Excess Return indices each reinvest all dividends paid on the underlying stocks. The Index makes the following deductions from the index level: (1) a financing cost either 1-month US dollar LIBOR rate (before April 28, 2022) plus 0.50% or SOFR plus 0.6145% per annum (April 28, 2022 onwards) for equity exposures, (2) a running cost of 0.20% per annum for treasury exposures and 0.50% per annum for commodity exposures. and (3) a rebalancing cost ranging from 0.02% to 0.05%, depending on the component that is applicable to the change in notional exposure to the component as a result of portfolio rebalancing as well as volatility control, and is deducted on the relevant trading day. These deductions will reduce performance of the Index, and the Index will underperform similar portfolios from which these fees and costs are not deducted.

The volatility control mechanism may not achieve its intended goal, and the Index may not achieve its target volatility of 7%. In addition, the Index may assign up to 225% of total exposure to its underlying assets, because relevant exposure levels determined by daily optimization and volatility control can both be up to 150%. When The Index's exposure to its underlying index components is greater than 100%, any negative performance of the underlying assets will be magnified and the level of the Index may decrease significantly. In addition, the allocation between the components reflected in the Index at any time may not be optimized and may underperform a different allocation between the three asset classes.

Because the three equity stock indices include a limitation on the exposure to any given industry sector, the Index may limit exposure to stocks within a sector experiencing positive performance, which may result in the Index underperforming a similar strategy without this limitation.

The strategy reflected in the Index may be unsuccessful. Historical volatility may prove to be a poor measure of predicting future returns and future volatility and, if it is, the Index portfolio may not be optimized and may perform poorly. Similarly, recent performance momentum may be a poor measure of predicting future returns. If either of the above is true, the allocation of underlying index components in the Index may not be optimized and the Index may perform poorly.

The Index is subject to risks associated with rolling futures contracts, including the risk that its underlying indices will replace expiring contracts with higher-priced contracts, which may cause the index values to fall even if the spot levels of the bonds or commodities underlying the relevant futures contracts are stable or increasing in value.

Any weight in the portfolio which is not invested will earn no return. In addition, if the volatility control mechanism causes exposure to the Index Portfolio to be less than 100%, the difference will not be invested and will earn no return.

There is a risk that the optimizer software, which is designed to select an optimal portfolio allocation of assets to achieve a target volatility of 7%, might not be able to create a portfolio that meets the 7% target volatility. Additionally, it is possible that the optimizer software may not generate the same solution when operated on different computers.

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