Barclays Fortune 500 12% Index

Overview

The Barclays Fortune 500 12% Index (the "Index") seeks to capture the returns of the US stocks selected by revenue for the FORTUNE 500® list while targeting 12% volatility.

Recent Performance

The index gained 5.65% during the month of February. For the year, the index is up 6.81%.

Performance Summary

	1Y	3Y	5Y	10Y	Live	Base
Annualised return	21.78%	5.90%	9.17%	7.27%	-	5.90%
Annualised volatility	13.01%	12.98%	12.86%	12.24%	-	11.95%
Sharpe Ratio	1.67	0.45	0.71	0.59	-	0.49
Max drawdown	-	-	-	-	-	-27.74%

Source: Barclays. As of 29 Feb 2024. Simulated period: Index Base Date is 31 Dec 2003; Index Live Date is 1 Nov 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	9.52%	19.25%	8.94%	-10.50%	21.83%

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Key Facts

Ticker	BXIIU500
Base date	31 Dec 2003
Live date	1 Nov 2023
Currency	USD
Asset class	Equities
Exposure Type	Excess return
Rebalancing	Daily
Sponsor	BBPLC

Key features

- The Index consists of a single building block, the Barclays Fortune 500 Total Return Index

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.
- The Index is an excess return index. The performance of excess return indices track the performance in excess of the risk free rate. Barclays uses Fed Funds as the risk free rate.

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
2004	1.90%	1.32%	-1.75%	-1.50%	0.26%	1.40%	-3.92%	-0.12%	0.59%	1.05%	3.51%	3.73%	6.38%
2005	-3.18%	2.56%	-2.54%	-2.50%	1.74%	-0.24%	3.71%	-1.70%	-0.02%	-3.20%	3.41%	-0.80%	-3.08%
2006	2.10%	-0.50%	1.00%	1.25%	-3.85%	-0.09%	-0.64%	1.69%	2.43%	3.41%	1.18%	1.34%	9.53%
2007	1.16%	-3.31%	0.18%	4.06%	3.24%	-3.22%	-2.20%	0.49%	2.67%	0.91%	-2.47%	-1.05%	0.12%
2008	-5.32%	-1.79%	-0.90%	2.20%	0.81%	-6.92%	-0.41%	0.90%	-2.85%	-3.80%	-1.49%	1.04%	-17.39%
2009	-2.91%	-2.46%	1.99%	2.80%	2.24%	0.03%	3.77%	1.41%	1.63%	-0.92%	3.41%	0.80%	12.17%
2010	-2.65%	1.49%	5.40%	0.94%	-5.53%	-3.93%	3.05%	-3.25%	5.74%	2.91%	-0.11%	5.27%	8.82%
2011	2.15%	2.87%	-0.84%	1.94%	-2.17%	-1.76%	-1.79%	-4.90%	-3.12%	4.59%	-0.56%	0.65%	-3.30%
2012	3.65%	4.01%	3.54%	-1.45%	-5.05%	2.33%	0.50%	1.74%	3.28%	-2.17%	-0.40%	0.92%	10.99%
2013	4.98%	1.07%	3.90%	1.35%	3.33%	-1.67%	4.19%	-3.81%	2.59%	4.63%	3.75%	2.59%	29.98%
2014	-4.81%	3.97%	0.44%	-0.27%	2.42%	2.02%	-1.71%	4.38%	-1.77%	-0.44%	3.34%	-2.26%	4.98%
2015	-3.30%	4.28%	-2.48%	0.80%	0.96%	-2.68%	0.56%	-8.45%	-1.50%	6.39%	-0.19%	-1.79%	-7.91%
2016	-4.12%	0.01%	5.73%	-0.11%	1.32%	-2.07%	2.85%	0.12%	-0.50%	-1.77%	3.74%	2.28%	7.31%
2017	1.92%	4.77%	-0.36%	0.96%	1.15%	0.48%	2.32%	0.07%	2.50%	2.58%	3.87%	1.48%	23.88%
2018	6.94%	-5.39%	-3.57%	-0.65%	1.51%	0.20%	3.80%	3.49%	0.22%	-7.48%	0.62%	-5.68%	-6.79%
2019	4.77%	2.56%	1.30%	4.67%	-6.51%	6.80%	1.27%	-3.05%	1.09%	1.94%	4.14%	3.53%	24.10%
2020	-0.31%	-4.88%	-3.32%	4.05%	2.37%	0.42%	3.36%	8.41%	-4.25%	-2.44%	5.86%	3.36%	12.30%
2021	-0.93%	1.64%	2.76%	5.84%	0.12%	2.38%	0.66%	2.89%	-5.72%	6.47%	-0.07%	1.90%	18.84%
2022	-5.11%	-2.73%	2.25%	-7.06%	-0.13%	-5.23%	5.08%	-3.95%	-5.88%	3.41%	2.63%	-3.37%	-19.12%
2023	3.97%	-1.76%	0.93%	1.36%	-0.61%	7.38%	3.30%	-2.75%	-6.31%	-2.10%	8.46%	4.54%	16.50%
2024	1.09%	5.65%	-	-	-	-	-	-	-	-	-	-	6.81%

Performance highlighted in blue in the above table represents live data

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Performance Statistic

Best Monthly Return	8.46%
Worst Monthly Return	-8.45%
Maximum Drawdown	-27.74%

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Performance attribution

Component	Month to date	Quarter to date	Year to date
Barclays Fortune 500 Total Return Index	6.36%	8.33%	8.33%
Costs and Deductions	-0.71%	-1.53%	-1.53%
Total	5.65%	6.81%	6.81%

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Allocations

Portfolio	Current	Last Month
Barclays Fortune 500 Total Return Index	124.88%	125.32%
Total	124.88%	125.32%

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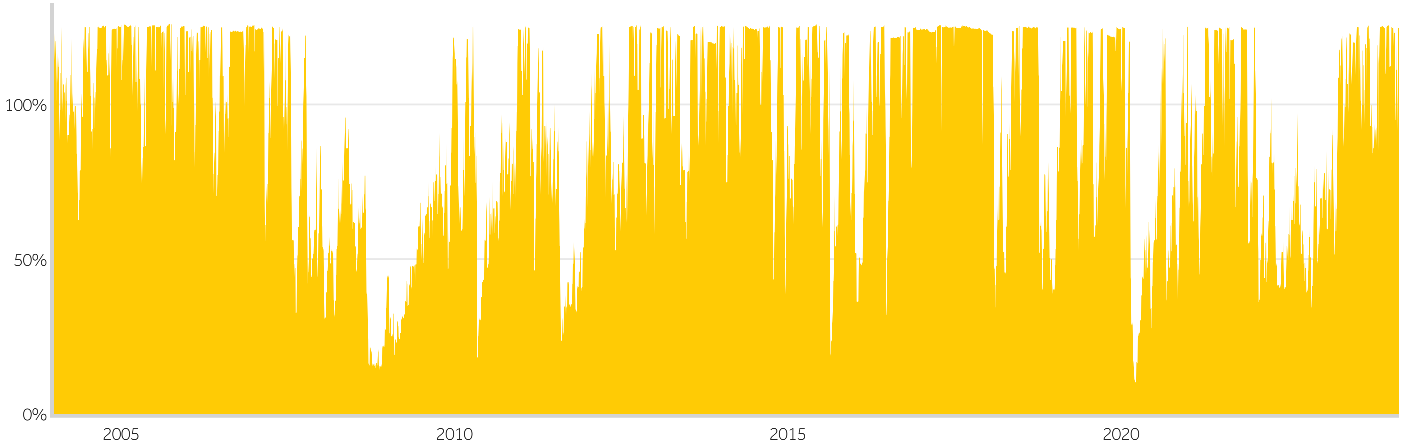
Historical Allocations



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- The Index includes deductions of 1.5% assumed dividend per year as well as 1) financing costs of 0.65% above the Fed Fund rate on the Barclays Fortune 500 Total Return Index and 2) a rebalancing cost of 0.02%. The rebalance cost applies to the change in notional exposure to the component as a result of portfolio rebalancing, and is deducted on the relevant trading day. These deductions will be included in the daily calculation of the Index level and will reduce performance of the Index, and the Index will underperform similar portfolios from which these fees and costs are not deducted.

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