

# Strategy Comparative Indices

## USD

As at 1 September 2022

Our strategic asset allocations are the building blocks of the investment strategies we offer, which are based on long term risk and return histories. Each is constructed from the major investment asset classes of cash, bonds, alternatives and equities. From these strategic asset allocations our composite comparative indices are formed, which provide a guide to portfolio performance measurement.

### Risk profile A1 (USD)

100.0% SOFR (Secured Overnight Financing Rate) (Cash)

### Risk profile B1 (USD)

5.0% SOFR (Secured Overnight Financing Rate) (Cash)

80.0% Markit iBoxx USD Treasuries 7-10 Years (Fixed Income)

3.34% MSCI US IMI Core Real Estate (Alternative Investments)

3.33% HFRX Global Hedge Fund (Alternative Investments)

3.33% LBMA Gold Price PM (Alternative Investments)

2.5% MSCI USA (US Equities)

2.5% MSCI ACWI ex USA (International Equities)

### Investment strategy 1 (USD)

5.0% SOFR (Secured Overnight Financing Rate) (Cash)

52.0% Markit iBoxx USD Treasuries 7-10 Years (Fixed Income)

22.5% HFRX Global Hedge Fund (Alternative Investments)

3.0% LBMA Gold Price PM (Alternative Investments)

17.5% MSCI ACWI (Global Equities)

### Investment strategy 2 (USD)

5.0% SOFR (Secured Overnight Financing Rate) (Cash)

43.0% Markit iBoxx USD Treasuries 7-10 Years (Fixed Income)

19.0% HFRX Global Hedge Fund (Alternative Investments)

3.0% LBMA Gold Price PM (Alternative Investments)

30.0% MSCI ACWI (Global Equities)

### Investment strategy 3 (USD)

5.0% SOFR (Secured Overnight Financing Rate) (Cash)

36.0% Markit iBoxx USD Treasuries 7-10 Years (Fixed Income)

16.0% HFRX Global Hedge Fund (Alternative Investments)

3.0% LBMA Gold Price PM (Alternative Investments)

40.0% MSCI ACWI (Global Equities)

### Investment strategy 4 (USD)

5.0% SOFR (Secured Overnight Financing Rate) (Cash)

26.0% Markit iBoxx USD Treasuries 7-10 Years (Fixed Income)

11.0% HFRX Global Hedge Fund (Alternative Investments)

3.0% LBMA Gold Price PM (Alternative Investments)

55.0% MSCI ACWI (Global Equities)

### Investment strategy 5 (USD)

5.0% SOFR (Secured Overnight Financing Rate) (Cash)

19.0% Markit iBoxx USD Treasuries 7-10 Years (Fixed Income)

8.0% HFRX Global Hedge Fund (Alternative Investments)

3.0% LBMA Gold Price PM (Alternative Investments)

65.0% MSCI ACWI (Global Equities)

### Investment strategy 6 (USD)

5.0% SOFR (Secured Overnight Financing Rate) (Cash)

11.5% Markit iBoxx USD Treasuries 7-10 Years (Fixed Income)

5.5% HFRX Global Hedge Fund (Alternative Investments)

3.0% LBMA Gold Price PM (Alternative Investments)

75.0% MSCI ACWI (Global Equities)

### Investment strategy 7 (USD)

5.0% SOFR (Secured Overnight Financing Rate) (Cash)

95.0% MSCI ACWI (Global Equities)

Our shorter term tactical views, based on prevailing conditions and expectations, together with individual client circumstances, mean that portfolio allocations will typically be different to the strategic asset allocations of each risk profile. Accordingly, it is unlikely that portfolio returns will reflect the movement of the composite comparative indices precisely. Please note, these are not industry-wide composites; they are compiled by Evelyn Partners. They are not recognised by any of the underlying index data providers. The value of investments and the income from them can fall as well as rise and the investor may not receive back the original amount invested.

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# Strategy Comparative Indices

## USD

As at 30 April 2020

### Risk profile A1 (USD)

100.0% US LIBOR/SOFR (Secured Overnight Financing Rate) (Cash)

### Risk profile B1 (USD)

5.0% US LIBOR/SOFR (Secured Overnight Financing Rate) (Cash)

80.0% Markit iBoxx USD Sovereigns 7-10 Years (Fixed Income)

3.34% MSCI US IMI Core Real Estate (Alternative Investments)

3.33% HFRX Global Hedge Fund (Alternative Investments)

3.33% LBMA Gold Price PM (Alternative Investments)

2.5% MSCI USA (US Equities)

2.5% MSCI ACWI ex USA (International Equities)

### Investment strategy 1 (USD)

5.0% US LIBOR/SOFR (Secured Overnight Financing Rate) (Cash)

65.0% Markit iBoxx USD Sovereigns 7-10 Years (Fixed Income)

3.34% MSCI US IMI Core Real Estate (Alternative Investments)

3.33% HFRX Global Hedge Fund (Alternative Investments)

3.33% LBMA Gold Price PM (Alternative Investments)

10.0% MSCI USA (US Equities)

10.0% MSCI ACWI ex USA (International Equities)

### Investment strategy 3 (USD)

5.0% US LIBOR/SOFR (Secured Overnight Financing Rate) (Cash)

42.5% Markit iBoxx USD Sovereigns 7-10 Years (Fixed Income)

3.34% MSCI US IMI Core Real Estate (Alternative Investments)

3.33% HFRX Global Hedge Fund (Alternative Investments)

3.33% LBMA Gold Price PM (Alternative Investments)

21.25% MSCI USA (US Equities)

21.25% MSCI ACWI ex USA (International Equities)

### Investment strategy 4 (USD)

5.0% US LIBOR/SOFR (Secured Overnight Financing Rate) (Cash)

30.0% Markit iBoxx USD Sovereigns 7-10 Years (Fixed Income)

3.34% MSCI US IMI Core Real Estate (Alternative Investments)

3.33% HFRX Global Hedge Fund (Alternative Investments)

3.33% LBMA Gold Price PM (Alternative Investments)

27.5% MSCI USA (US Equities)

27.5% MSCI ACWI ex USA (International Equities)

### Investment strategy 5 (USD)

5.0% US LIBOR/SOFR (Secured Overnight Financing Rate) (Cash)

17.5% Markit iBoxx USD Sovereigns 7-10 Years (Fixed Income)

3.34% MSCI US IMI Core Real Estate (Alternative Investments)

3.33% HFRX Global Hedge Fund (Alternative Investments)

3.33% LBMA Gold Price PM (Alternative Investments)

33.75% MSCI USA (US Equities)

33.75% MSCI ACWI ex USA (International Equities)

### Investment strategy 6 (USD)

5.0% US LIBOR/SOFR (Secured Overnight Financing Rate) (Cash)

5.0% Markit iBoxx USD Sovereigns 7-10 Years (Fixed Income)

3.34% MSCI US IMI Core Real Estate (Alternative Investments)

3.33% HFRX Global Hedge Fund (Alternative Investments)

3.33% LBMA Gold Price PM (Alternative Investments)

40.0% MSCI USA (US Equities)

40.0% MSCI ACWI ex USA (International Equities)

### Investment strategy 7 (USD)

5.0% US LIBOR/SOFR (Secured Overnight Financing Rate) (Cash)

47.5% MSCI USA (US Equities)

47.5% MSCI ACWI ex USA (International Equities)

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