

FTSE US Market Based Allocation Index Series

Data as at: 28 June 2024

The FTSE US Market Based Allocation Indices are part of the FTSE Market Based Allocation Index Series. They are multi-asset benchmarks covering equities, fixed income, cash, and other investments, designed for US market participants with differing risk tolerance levels. The asset allocation weights are derived from asset allocations of eligible funds reported in the Morningstar Fund Database, grouped into cohorts by their historical volatility levels.

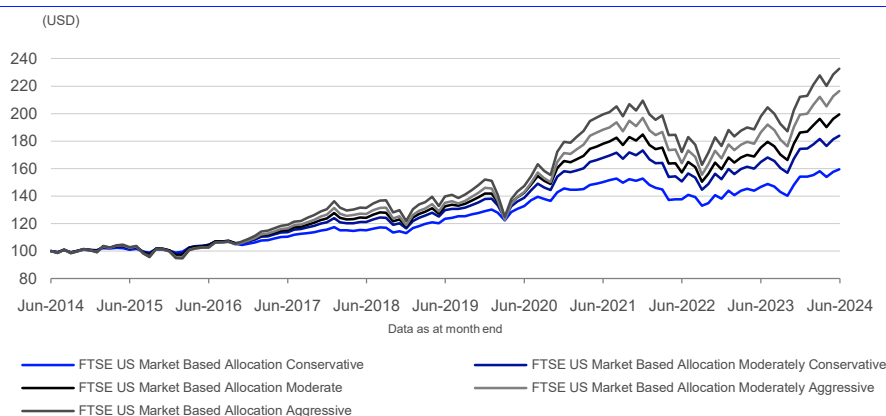
5 Benchmark Indices:

- FTSE US Market Based Allocation Conservative Index: designed to represent the performance of a multi-asset benchmark with a low level (5th quintile) of historical volatility.
- FTSE US Market Based Allocation Moderately Conservative Index: designed to represent the performance of a multi-asset benchmark with a below average level (4th quintile) of historical volatility.
- FTSE US Market Based Allocation Moderate Index: designed to represent the performance of a multi-asset benchmark with an average level (3rd quintile) of historical volatility.
- FTSE US Market Based Allocation Moderately Aggressive Index: designed to represent the performance of a multi-asset benchmark with an above average level (2nd quintile) of historical volatility.
- FTSE US Market based Allocation Aggressive Index: designed to represent the performance of a multi-asset benchmark with a high level (1st quintile) of historical volatility.

Asset Classes and Component Indices

US Equities - Russell 3000 Index
 Developed ex US Equities - FTSE Developed All Cap ex US Index
 Emerging Market Equities - FTSE Emerging All Cap Index
 US Agency Bonds - FTSE USBIG® Agency Index
 US Collateralized Bonds - FTSE USBIG® Collateralized Index
 US Corporate Bonds - FTSE USBIG® Corporate Index
 US Government Bonds - FTSE USBIG® Treasury Index
 Global ex US Government Bonds - FTSE Non-USD World Government Bond Index
 Cash - Fed Funds Rate
 Other Investments - Fed Funds Rate (For calculating Benchmark Indices, 2% will be added to this rate.)

FTSE US Market Based Allocation Indices 10-Year Performance - Total Return



FEATURES

Objective

The index series is designed for use in the creation of index tracking funds and as a performance benchmark.

Availability

Price and total return versions are available for the index series.

Transparency

Index rules are freely available on the FTSE Russell website.

FTSE US Market Based Allocation Indices - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE US Market Based Allocation Conservative	0.9	3.4	3.4	8.7	6.2	29.1	2.0	5.2	5.8	7.8	7.9
FTSE US Market Based Allocation Moderately Conservative	1.3	5.5	5.5	11.6	9.6	41.8	3.1	7.2	6.5	9.6	10.3
FTSE US Market Based Allocation Moderate	1.7	7.2	7.2	13.9	12.1	50.5	3.9	8.5	7.3	11.0	11.9
FTSE US Market Based Allocation Moderately Aggressive	2.0	8.6	8.6	16.0	14.9	60.2	4.8	9.9	8.2	12.7	14.1
FTSE US Market Based Allocation Aggressive	2.2	9.7	9.7	17.4	16.7	66.6	5.3	10.8	8.6	13.7	15.4

* Compound annual returns measured over 3 and 5 years respectively
** Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

Component Indices – Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
Russell 3000	3.2	13.6	13.6	23.1	26.2	93.7	8.1	14.1	11.6	17.7	18.7
FTSE Developed All Cap ex USA	-0.6	4.6	4.6	11.4	6.4	39.0	2.1	6.8	11.5	16.0	18.3
FTSE Emerging All Cap	5.8	8.0	8.0	13.9	-8.3	24.1	-2.9	4.4	11.3	15.4	17.8
FTSE USBIG Agency	0.6	0.3	0.3	3.8	-3.7	3.6	-1.3	0.7	4.1	4.1	4.0
FTSE USBIG Collateralized	0.1	-1.0	-1.0	2.1	-9.0	-4.0	-3.1	-0.8	7.7	7.2	6.4
FTSE USBIG Corporate	0.0	-0.4	-0.4	4.8	-8.7	3.8	-3.0	0.8	6.7	7.2	8.8
FTSE USBIG Treasury	0.2	-0.8	-0.8	1.6	-9.4	-3.1	-3.2	-0.6	5.8	6.0	5.8
FTSE Non-USD World Government Bond	-1.2	-1.6	-1.6	1.0	-12.0	-10.6	-4.2	-2.2	4.1	5.4	5.1
FTSE US Market Based Allocation Indexes Cash Component	1.4	2.7	2.7	5.5	10.0	11.5	3.2	2.2	0.2	0.3	0.6
FTSE US Market Based Allocations Other Investments Component	1.9	3.8	3.8	7.7	16.8	23.4	5.3	4.3	0.3	0.3	0.6

* Compound annual returns measured over 3 and 5 years respectively
** Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

FTSE US Market Based Allocation Indices Return/Risk and Drawdown – Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE US Market Based Allocation Conservative	1.5	0.3	0.7	0.8	-6.1	-15.6	-15.6	-15.6
FTSE US Market Based Allocation Moderately Conservative	1.8	0.3	0.7	0.7	-7.1	-17.5	-19.3	-19.3
FTSE US Market Based Allocation Moderate	1.9	0.4	0.7	0.7	-8.0	-19.4	-22.5	-22.5
FTSE US Market Based Allocation Moderately Aggressive	2.0	0.4	0.7	0.7	-9.1	-21.8	-27.3	-27.3
FTSE US Market Based Allocation Aggressive	2.1	0.4	0.7	0.7	-9.5	-23.0	-29.7	-29.7
Russell 3000	2.2	0.5	0.8	0.8	-10.7	-25.1	-35.0	-35.0
FTSE Developed All Cap ex USA	1.0	0.1	0.4	0.3	-11.7	-29.6	-35.3	-35.4
FTSE Emerging All Cap	1.2	-0.2	0.2	0.2	-10.9	-32.0	-33.7	-35.7
FTSE USBIG Agency	0.8	-0.3	0.2	0.5	-2.6	-11.9	-12.1	-12.1
FTSE USBIG Collateralized	0.2	-0.4	-0.1	0.2	-7.7	-17.6	-17.9	-17.9
FTSE USBIG Corporate	0.7	-0.4	0.1	0.4	-6.2	-22.0	-22.0	-22.0
FTSE USBIG Treasury	0.2	-0.5	-0.1	0.2	-5.4	-16.4	-18.8	-18.8
FTSE Non-USD World Government Bond	0.1	-0.8	-0.4	0.1	-3.6	-17.3	-18.1	-18.1
FTSE US Market Based Allocation Indexes Cash Component	26.7	10.7	3.7	3.1	0.0	0.0	0.0	0.0
FTSE US Market Based Allocations Other Investments Component	24.8	17.7	7.2	7.3	0.0	0.0	0.0	0.0

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
Drawdown - based on daily data

INFORMATION

Index Launch

7 February 2019

Base Date

16 March 2007

Base Value

1000

Index Calculation

End-of-Day indices available

Currency

USD

Review Dates

The asset allocation levels for the FTSE US Market Based Allocation Indices are reviewed sesmi-annually in March and September. The component indices of each Market Based Allocation Index are subject to their own ground rules.

FTSE US Market Based Allocation Indices Year-on-Year Performance - Total Return

Index % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE US Market Based Allocation Conservative	5.2	-0.3	5.1	9.8	-2.2	14.1	12.8	5.0	-9.6	11.6
FTSE US Market Based Allocation Moderately Conservative	6.2	-0.4	6.4	13.1	-3.7	18.2	14.8	9.5	-12.0	14.5
FTSE US Market Based Allocation Moderate	6.3	-0.4	7.3	15.0	-4.7	20.3	16.7	11.7	-13.6	16.7
FTSE US Market Based Allocation Moderately Aggressive	6.4	-0.8	8.0	17.5	-6.1	23.0	17.2	15.0	-15.0	19.1
FTSE US Market Based Allocation Aggressive	6.6	-0.6	9.1	19.8	-6.6	24.8	18.0	16.7	-15.7	20.2

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