FTSE Multi-Asset Composite Index Series
FTSE Emerging + FTSE Emerging Markets Government Bond Indices

Multi-Asset | Multi-Currency

The FTSE Multi-Asset Composite Index Series is designed to measure cross-asset market returns for a range of regions and risk exposures. Each index is constructed as an index-level composite of at least one broad-market equity and one fixed income index. Some indices also include a cash component. Each family within the series includes a selection of weighting ratios to proxy a range of asset class allocations.

Each series is produced in four weightings as standard: 80/20, 60/40, 50/50, 30/70 (Equity % / Fixed Income %). Versions inclusive of cash are also available, with cash weighted at 2% as standard. Composite index weightings are reset monthly, whilst underlying indices retain their respective rebalance schedules. Reporting is across four major currencies (USD, EUR, GBP, JPY). These indices are fully customisable on request.

Underlying Indices

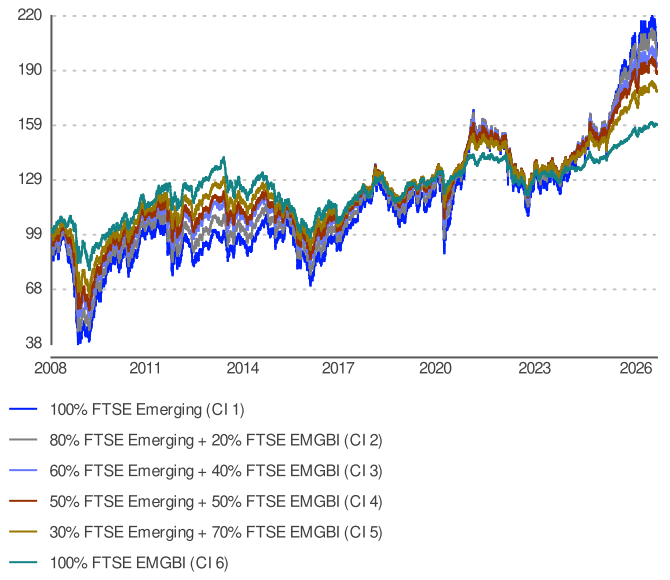
The FTSE Emerging Markets indices are part of the FTSE Global Equity Index Series (GEIS). The series includes large and mid cap securities from advanced and secondary emerging markets, classified in accordance with FTSE's transparent Country Classification Review Process. The FTSE Emerging Index provides investors with a comprehensive means of measuring the performance of the most liquid companies in the emerging markets.

The FTSE Emerging Markets Government Bond Index (EMGBI) comprises local currency government bonds from fourteen countries, providing a broad benchmark for portfolio managers looking for a measure of sovereign emerging markets. The EMGBI rules and methodologies are consistent with those of the FTSE World Government Bond Index (WGBI) to enable performance comparisons across sovereign debt markets.

Please refer to individual factsheets for the FTSE Emerging Index and FTSE Emerging Markets Government Bond Index design criteria. These can be found at lseg.com.

PERFORMANCE STATISTICS

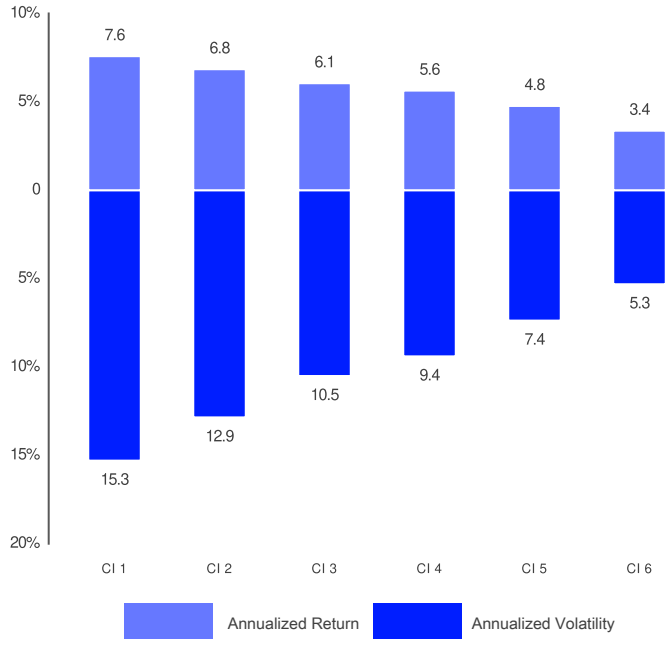
HISTORICAL INDEX LEVEL (Unhedged, in USD)



Returns vs Volatilities*

FTSE Emerging Weight	100%	80%	60%	50%	30%	0%
FTSE EMGBI Weight	0%	20%	40%	50%	70%	100%
Returns / Volatilities*	0.50	0.53	0.58	0.60	0.65	0.63

* Annualized over 10 Years



Source: FTSE Russell as of October 30, 2026. Past performance is no guarantee of future results.
Returns shown prior to April 19, 2019 reflect hypothetical historical performance.
Please see the end for important legal disclosures.

ANNUALIZED RETURNS AND RISKS* (in %)

	FTSE Emerging	FTSE Emerging + FTSE EMGBI				FTSE EMGBI
	100%	80% FTSE Emerging + 20% FTSE EMGBI	60% FTSE Emerging + 40% FTSE EMGBI	50% FTSE Emerging + 50% FTSE EMGBI	30% FTSE Emerging + 70% FTSE EMGBI	100%
Returns						
1 Year	4.35	4.88	5.33	5.52	5.83	6.14
3 Years	18.16	16.08	13.98	12.93	10.80	7.59
5 Years	5.72	5.20	4.63	4.32	3.67	2.61
10 Years	7.58	6.85	6.05	5.64	4.77	3.37
Inception	3.78	3.70	3.53	3.41	3.11	2.52
Volatilities						
1 Year	15.87	13.15	10.46	9.14	6.58	3.45
3 Years	14.40	11.88	9.41	8.21	5.95	3.55
5 Years	15.22	12.70	10.26	9.09	6.90	4.52
10 Years	15.30	12.85	10.51	9.40	7.38	5.32
Inception	18.46	15.83	13.37	12.23	10.19	8.11

* Unhedged in USD

CORRELATIONS (in %)

	1 Month	6 Months	1 Year	3 Years	5 Years	10 Years
FTSE Emerging and FTSE EMGBI	0.23	0.53	0.65	0.49	0.57	0.58

Compound annual returns (unhedged in USD) measured over time period shown. Annualized volatility data based on daily return data over stated period; annualized using 252 trading-day year.

ACCESS TO INDEXES

BLOOMBERG

AWL6WGB4	60% FTSE All-World + 40% FTSE WGBI, in USD
GAC6WBG4	60% FTSE Global All Cap + 40% FTSE WorldBIG, in USD
AWL6EBG4	60% FTSE All World + 40% EuroBIG, in EUR
AWL6UBG4	60% FTSE All World + 40% FTSE USBIG, in USD
RU16UBG4	60% Russell 1000 + 40% FTSE USBIG, in USD
R1V6UBG4	60% Russell 1000 Value + 40% FTSE USBIG, in USD
RU16UST4	60% Russell 1000 + 40% FTSE US Treasury, in USD
RU36UBG4	60% Russell 3000 + 40% FTSE USBIG, in USD
AWE6EMG4	60% FTSE Emerging + 40% FTSE EMGBI, in USD
AWE6EGU4	60% FTSE Emerging + 40% FTSE EMUSDGBI, in USD
EZN6EBG4	60% FTSE Eurozone + 40% FTSE EuroBIG, in EUR
EZN6EGB4	60% FTSE Eurozone + 40% FTSE EGBI, in EUR
CN56CGB4	60% FTSE China A50 + 40% FTSE CNGBI, in CNY
CNA6CGP4	60% FTSE China A + 40% FTSE CNGPBI, in CNY
CAC6CBB4	60% FTSE China A All Cap + 40% FTSE CNYBBI, in CNY

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