

# 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

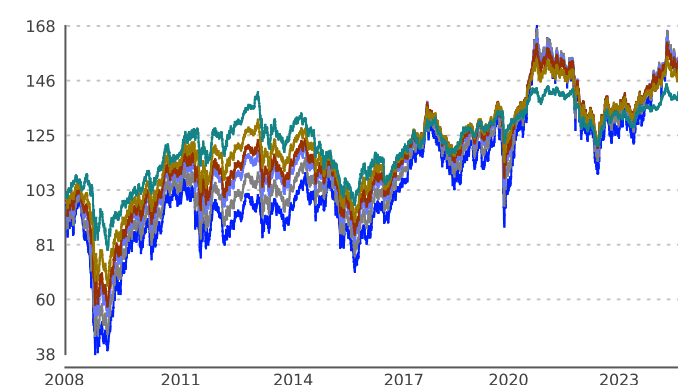
The FTSE Emerging Markets indices are part of the FTSE Global Equity Index Series (GEIS). The series includes large and mid cap securities from advanced and secondary emerging markets, classified in accordance with FTSE's transparent Country Classification Review Process. The FTSE Emerging Index provides 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](https://lseg.com).

## PERFORMANCE STATISTICS

### HISTORICAL INDEX LEVEL (Unhedged, in USD)

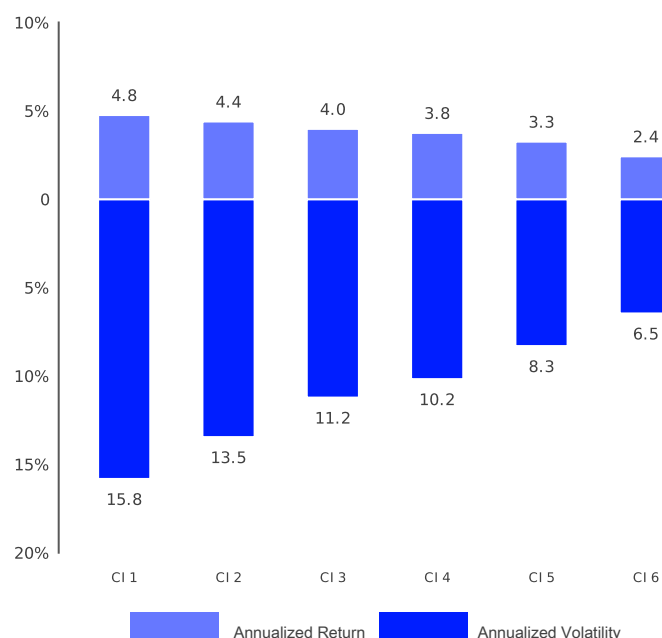


— 100% FTSE Emerging (CI 1)  
— 80% FTSE Emerging + 20% FTSE EMGBI (CI 2)  
— 60% FTSE Emerging + 40% FTSE EMGBI (CI 3)  
— 50% FTSE Emerging + 50% FTSE EMGBI (CI 4)  
— 30% FTSE Emerging + 70% FTSE EMGBI (CI 5)  
— 100% FTSE EMGBI (CI 6)

### Returns vs Volatilities\*

FTSE Emerging Weight	100%	80%	60%	50%	30%	0%
FTSE EMGBI Weight	0%	20%	40%	50%	70%	100%
Returns / Volatilities*	0.30	0.33	0.35	0.37	0.39	0.38

\* Annualized over 10 Years



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	15.01	13.51	12.00	11.24	9.72	7.42
3 Years	6.84	6.26	5.64	5.30	4.61	3.47
5 Years	8.64	7.46	6.24	5.62	4.34	2.37
10 Years	4.76	4.40	3.98	3.75	3.26	2.43
Inception	2.86	2.89	2.83	2.77	2.59	2.17
Volatilities						
1 Year	15.69	12.79	9.97	8.60	6.06	3.80
3 Years	14.40	12.04	9.76	8.68	6.71	4.69
5 Years	15.36	12.85	10.41	9.25	7.09	4.81
10 Years	15.83	13.46	11.22	10.18	8.31	6.46
Inception	18.74	16.09	13.63	12.49	10.46	8.38

\* Unhedged in USD

CORRELATIONS (in %)

	1 Month	6 Months	1 Year	3 Years	5 Years	10 Years
FTSE Emerging and FTSE EMGBI	0.18	0.40	0.31	0.53	0.56	0.61

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

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