

# FTSE Multi-Asset Composite Index Series

## FTSE All-World + FTSE US Broad Investment-Grade 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

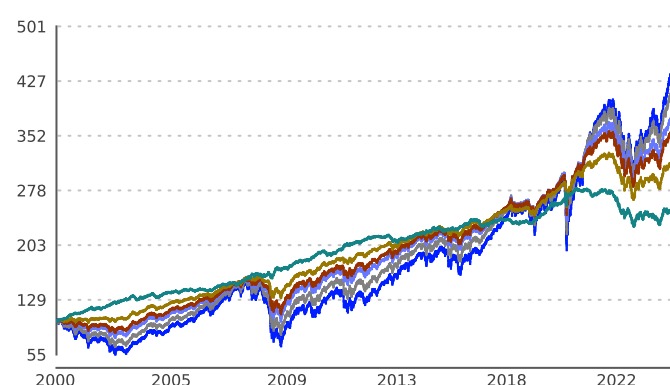
The FTSE All-World Index is a market-capitalisation weighted index representing the performance of the large and mid cap stocks from the FTSE Global Equity Index Series and covers 90-95% of the investable market capitalisation. The index covers Developed and Emerging markets.

The FTSE US Broad Investment-Grade Bond Index (USBIG®) tracks the performance of US Dollar-denominated bonds issued in the US investment-grade bond market. Introduced in 1985, the index includes US Treasury, government-sponsored, collateralized, and corporate debt and provides a reliable representation of the US investment-grade bond market.

Please refer to individual factsheets for the FTSE All-World Index and FTSE US Broad Investment-Grade Bond Index design criteria. These can be found at [lseg.com](https://lseg.com).

## PERFORMANCE STATISTICS

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

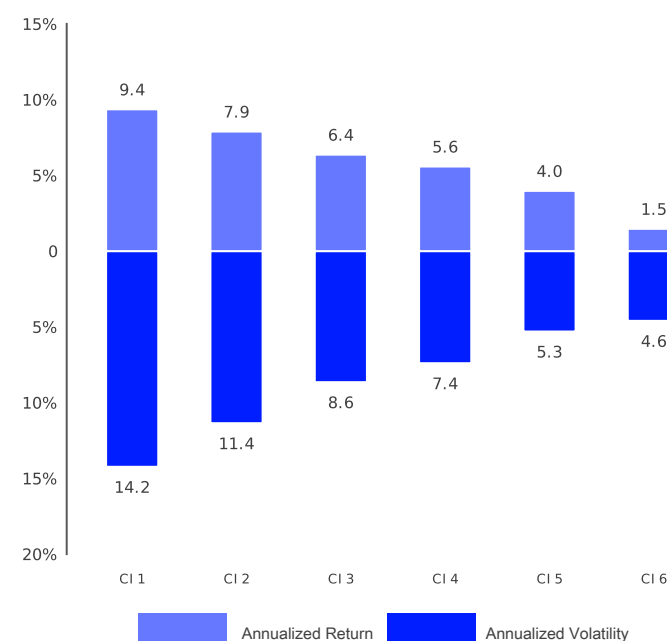


— 100% FTSE All-World (CI 1)  
— 80% FTSE All-World + 20% FTSE USBIG (CI 2)  
— 60% FTSE All-World + 40% FTSE USBIG (CI 3)  
— 50% FTSE All-World + 50% FTSE USBIG (CI 4)  
— 30% FTSE All-World + 70% FTSE USBIG (CI 5)  
— 100% FTSE USBIG (CI 6)

### Returns vs Volatilities\*

|                         |      |      |      |      |      |      |
|-------------------------|------|------|------|------|------|------|
| FTSE All-World Weight   | 100% | 80%  | 60%  | 50%  | 30%  | 0%   |
| FTSE USBIG              | 0%   | 20%  | 40%  | 50%  | 70%  | 100% |
| Returns / Volatilities* | 0.66 | 0.69 | 0.74 | 0.75 | 0.75 | 0.32 |

\* Annualized over 10 Years



ANNUALIZED RETURNS AND RISKS\* (in %)

| FTSE All-World |       | FTSE All-World + FTSE USBIG            |  |  |  | FTSE USBIG |
|----------------|-------|--|--|--|--|------------|
| 100%           |       | 80% FTSE All-World +<br>20% FTSE USBIG | 60% FTSE All-World +<br>40% FTSE USBIG | 50% FTSE All-World +<br>50% FTSE USBIG | 30% FTSE All-World +<br>70% FTSE USBIG | 100%       |
| Returns        |       |  |  |  |  |            |
| 1 Year         | 7.71  | 7.19                                   | 6.65                                   | 6.38                                   | 5.82                                   | 4.95       |
| 3 Years        | 7.42  | 6.10                                   | 4.74                                   | 4.05                                   | 2.64                                   | 0.48       |
| 5 Years        | 15.67 | 12.41                                  | 9.16                                   | 7.55                                   | 4.34                                   | -0.41      |
| 10 Years       | 9.36  | 7.89                                   | 6.37                                   | 5.58                                   | 3.98                                   | 1.47       |
| Inception      | 6.45  | 6.16                                   | 5.77                                   | 5.53                                   | 4.99                                   | 3.98       |
| Volatilities   |       |  |  |  |  |            |
| 1 Year         | 11.08 | 9.03                                   | 7.17                                   | 6.36                                   | 5.15                                   | 5.08       |
| 3 Years        | 13.40 | 11.11                                  | 9.04                                   | 8.14                                   | 6.78                                   | 6.50       |
| 5 Years        | 14.02 | 11.43                                  | 9.00                                   | 7.89                                   | 6.10                                   | 5.52       |
| 10 Years       | 14.24 | 11.36                                  | 8.65                                   | 7.40                                   | 5.31                                   | 4.60       |
| Inception      | 15.61 | 12.30                                  | 9.15                                   | 7.66                                   | 5.07                                   | 4.12       |

\* Unhedged in USD

CORRELATIONS (in %)

|                               | 1 Month | 6 Months | 1 Year | 3 Years | 5 Years | 10 Years |
|-------------------------------|---------|----------|--------|---------|---------|----------|
| FTSE All World and FTSE USBIG | -0.51   | 0.09     | 0.12   | 0.25    | 0.14    | 0.01     |

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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