



# FTSE Multi-Asset Composite Index Series

## FTSE Eurozone + FTSE Euro Broad Investment-Grade Bond Indices

### Multi-Asset | Single 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

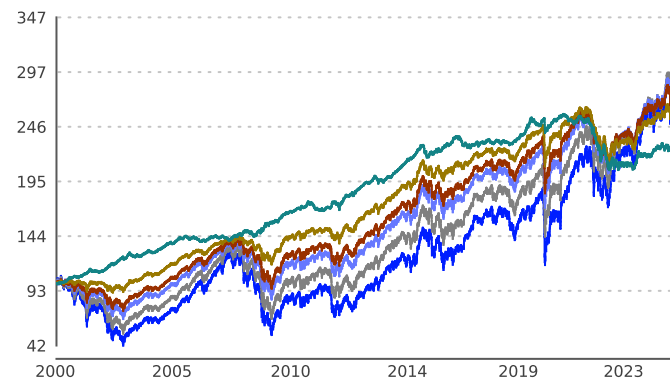
The FTSE Eurozone Index is part of a range of indices designed to help European investors benchmark their international investments. The index comprises Large and Mid cap stocks providing coverage of Eurozone markets. The index is derived from the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalisation.

The FTSE Euro Broad Investment-Grade Bond Index (EuroBIG®) is a benchmark for investment-grade, Euro-denominated, fixed income bonds. Introduced in 1998, the EuroBIG includes government, government-sponsored, collateralized, and corporate debt.

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

## PERFORMANCE STATISTICS

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

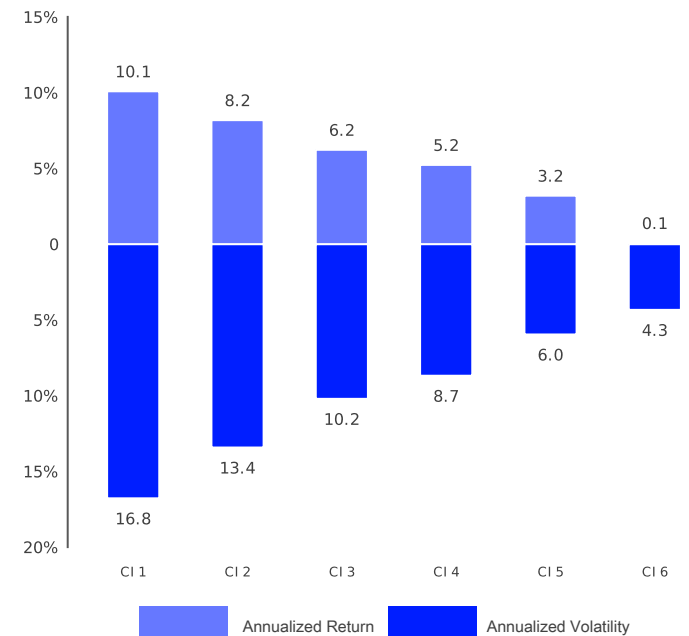


- 100% FTSE Eurozone (CI 1)
- 80% FTSE Eurozone + 20% FTSE EuroBIG (CI 2)
- 60% FTSE Eurozone + 40% FTSE EuroBIG (CI 3)
- 50% FTSE Eurozone + 50% FTSE EuroBIG (CI 4)
- 30% FTSE Eurozone + 70% FTSE EuroBIG (CI 5)
- 100% FTSE EuroBIG (CI 6)

### Returns vs Volatilities\*

|                         |      |      |      |      |      |      |
|-------------------------|------|------|------|------|------|------|
| FTSE Eurozone           | 100% | 80%  | 60%  | 50%  | 30%  | 0%   |
| FTSE EuroBIG            | 0%   | 20%  | 40%  | 50%  | 70%  | 100% |
| Returns / Volatilities* | 0.60 | 0.61 | 0.61 | 0.60 | 0.54 | 0.02 |

\* Annualized over 10 Years



**ANNUALIZED RETURNS AND RISKS\* (in %)**

|                     | FTSE Eurozone | FTSE Eurozone + FTSE EuroBIG         |                                      |                                      |                                      | FTSE EuroBIG |
|---------------------|---------------|--------------------------------------|--------------------------------------|--------------------------------------|--------------------------------------|--------------|
|                     | 100%          | 80% FTSE Eurozone + 20% FTSE EuroBIG | 60% FTSE Eurozone + 40% FTSE EuroBIG | 50% FTSE Eurozone + 50% FTSE EuroBIG | 30% FTSE Eurozone + 70% FTSE EuroBIG | 100%         |
| <b>Returns</b>      |               |                                      |                                      |                                      |                                      |              |
| 1 Year              | 20.19         | 16.05                                | 11.98                                | 9.98                                 | 6.05                                 | 0.30         |
| 3 Years             | 14.79         | 12.39                                | 9.99                                 | 8.80                                 | 6.41                                 | 2.83         |
| 5 Years             | 10.82         | 8.32                                 | 5.82                                 | 4.56                                 | 2.07                                 | -1.68        |
| 10 Years            | 10.09         | 8.18                                 | 6.23                                 | 5.23                                 | 3.20                                 | 0.07         |
| Inception           | 4.82          | 4.77                                 | 4.59                                 | 4.45                                 | 4.07                                 | 3.27         |
| <b>Volatilities</b> |               |                                      |                                      |                                      |                                      |              |
| 1 Year              | 13.67         | 11.24                                | 8.87                                 | 7.71                                 | 5.55                                 | 3.42         |
| 3 Years             | 13.72         | 11.11                                | 8.63                                 | 7.46                                 | 5.42                                 | 4.25         |
| 5 Years             | 15.86         | 12.79                                | 9.88                                 | 8.54                                 | 6.27                                 | 5.31         |
| 10 Years            | 16.78         | 13.43                                | 10.21                                | 8.69                                 | 5.96                                 | 4.34         |
| Inception           | 20.11         | 15.88                                | 11.78                                | 9.80                                 | 6.10                                 | 3.66         |

\* Unhedged in EUR

**CORRELATIONS (in %)**

|                                | 1 Month | 6 Months | 1 Year | 3 Years | 5 Years | 10 Years |
|--------------------------------|---------|----------|--------|---------|---------|----------|
| FTSE Eurozone and FTSE EuroBIG | 0.88    | 0.69     | 0.42   | 0.16    | 0.09    | 0.06     |

Compound annual returns (unhedged in EUR) 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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