

FTSE Multi-Asset Composite Index Series

FTSE Global All Cap + FTSE World 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

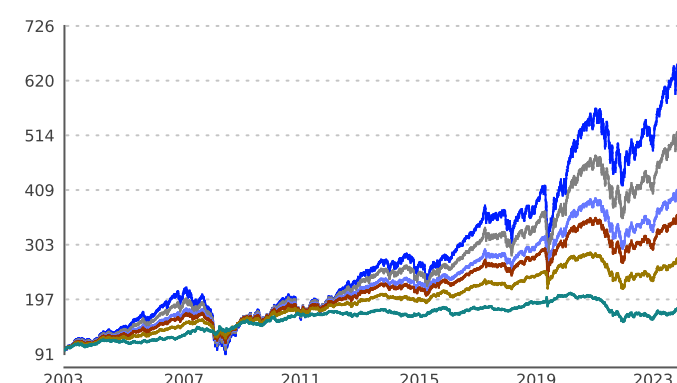
The FTSE Global All Cap Index is a market-capitalisation weighted index representing the performance of the large, mid and small cap stocks globally. The index aggregate of around 8,000 stocks cover Developed and Emerging Markets and is suitable as the basis for investment products, such as funds, derivatives and exchange-traded funds.

The FTSE World Broad Investment-Grade Bond Index (WorldBIG®) is a multi-currency benchmark which provides a broad-based measure of the global fixed income markets. The inclusion of government, government-sponsored/supranational, collateralized, and corporate debt makes the WorldBIG a comprehensive representation of the global, investment-grade universe.

Please refer to individual factsheets for the FTSE Global All Cap Index and FTSE World Broad Investment-Grade Bond Index design criteria. These can be found at lseg.com.

PERFORMANCE STATISTICS

HISTORICAL INDEX LEVEL (Unhedged, in USD)

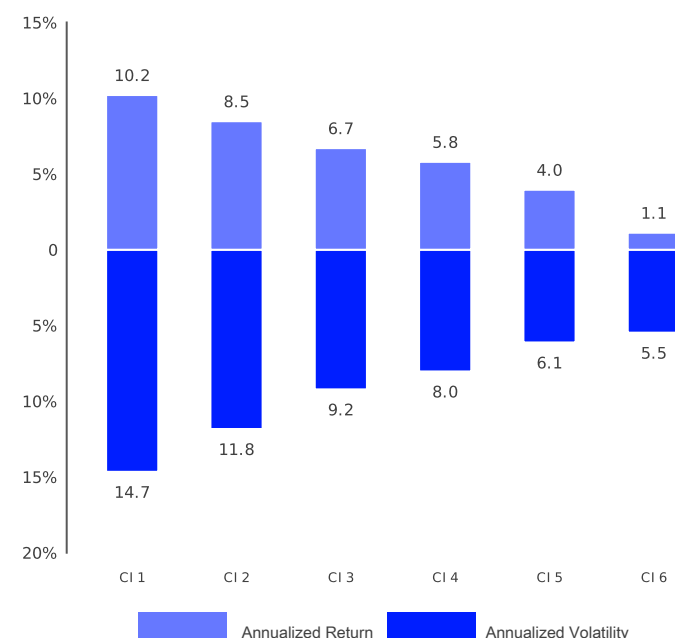


- 100% FTSE Global All Cap (CI 1)
- 80% FTSE Global All Cap + 20% FTSE WorldBIG (CI 2)
- 60% FTSE Global All Cap + 40% FTSE WorldBIG (CI 3)
- 50% FTSE Global All Cap + 50% FTSE WorldBIG (CI 4)
- 30% FTSE Global All Cap + 70% FTSE WorldBIG (CI 5)
- 100% FTSE WorldBIG (CI 6)

Returns vs Volatilities*

FTSE Global All Cap	100%	80%	60%	50%	30%	0%
FTSE WorldBIG	0%	20%	40%	50%	70%	100%
Returns / Volatilities*	0.70	0.72	0.73	0.72	0.65	0.20

* Annualized over 10 Years



ANNUALIZED RETURNS AND RISKS* (in %)

FTSE Global All Cap		FTSE Global All Cap + FTSE WorldBIG				FTSE WorldBIG
100%		80% FTSE Global All Cap + 20% FTSE WorldBIG	60% FTSE Global All Cap + 40% FTSE WorldBIG	50% FTSE Global All Cap + 50% FTSE WorldBIG	30% FTSE Global All Cap + 70% FTSE WorldBIG	100%
Returns						
1 Year	16.38	14.92	13.43	12.68	11.17	8.85
3 Years	17.32	14.38	11.47	10.02	7.15	2.90
5 Years	13.88	10.77	7.69	6.16	3.12	-1.39
10 Years	10.21	8.48	6.71	5.80	3.96	1.12
Inception	9.49	8.31	7.05	6.39	5.02	2.85
Volatilities						
1 Year	14.61	11.74	9.06	7.84	5.89	5.39
3 Years	13.41	11.25	9.31	8.47	7.20	6.82
5 Years	13.77	11.41	9.24	8.27	6.71	6.08
10 Years	14.66	11.83	9.22	8.03	6.12	5.47
Inception	15.55	12.52	9.70	8.42	6.32	5.52

* Unhedged in USD

CORRELATIONS (in %)

	1 Month	6 Months	1 Year	3 Years	5 Years	10 Years
FTSE Global All Cap and FTSE WorldBIG	0.52	0.09	0.06	0.34	0.28	0.12

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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