



FTSE Multi-Asset Composite Index Series

Russell 1000 + FTSE US Treasury 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

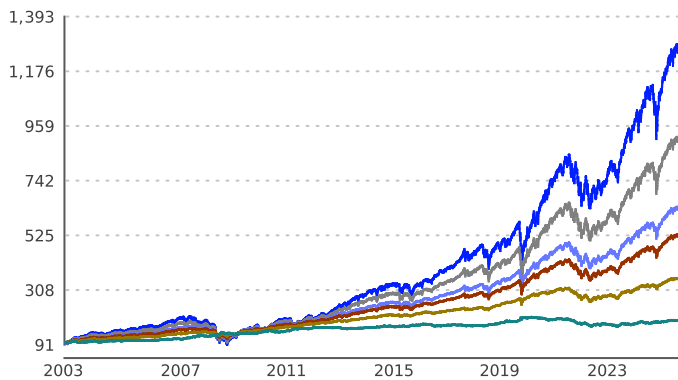
The Russell US Indices are the leading US equity benchmarks for institutional investors. The Russell 1000 is a broad large cap US equity index.

The FTSE US Treasury Index includes fixed rate US Treasury bonds with USD 5 billion public amount outstanding and greater than one year to maturity. The index excludes Federal Reserve purchases, inflation-indexed securities and STRIPS.

Please refer to individual factsheets for the Russell 1000 Index and US Treasury Index design criteria. These can be found at lseg.com.

PERFORMANCE STATISTICS

HISTORICAL INDEX LEVEL (Unhedged, in USD)

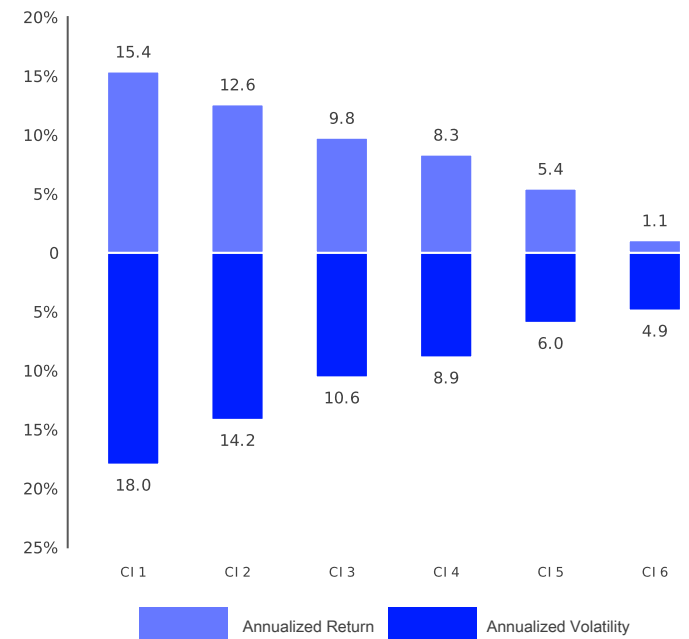


- 100% Russell 1000 (CI 1)
- 80% Russell 1000 + 20% FTSE US Treasury (CI 2)
- 60% Russell 1000 + 40% FTSE US Treasury (CI 3)
- 50% Russell 1000 + 50% FTSE US Treasury (CI 4)
- 30% Russell 1000 + 70% FTSE US Treasury (CI 5)
- 100% FTSE US Treasury (CI 6)

Returns vs Volatilities*

Russell 1000 Weight	100%	80%	60%	50%	30%	0%
FTSE US Treasury Weight	0%	20%	40%	50%	70%	100%
Returns / Volatilities*	0.86	0.89	0.92	0.94	0.91	0.22

* Annualized over 10 Years



ANNUALIZED RETURNS AND RISKS* (in %)

	Russell 1000	Russell 1000 + FTSE US Treasury				FTSE US Treasury
	100%	80% Russell 1000 + 20% FTSE US Treasury	60% Russell 1000 + 40% FTSE US Treasury	50% Russell 1000 + 50% FTSE US Treasury	30% Russell 1000 + 70% FTSE US Treasury	100%
Returns						
1 Year	28.94	23.62	18.44	15.90	10.94	3.75
3 Years	23.35	19.10	14.93	12.86	8.80	2.84
5 Years	13.34	10.64	7.93	6.56	3.82	-0.31
10 Years	15.38	12.59	9.76	8.33	5.44	1.06
Inception	11.95	10.27	8.50	7.59	5.70	2.74
Volatilities						
1 Year	11.83	9.59	7.44	6.43	4.64	3.57
3 Years	14.80	11.90	9.18	7.91	5.78	4.85
5 Years	16.92	13.62	10.49	9.03	6.56	5.55
10 Years	17.98	14.18	10.58	8.88	5.95	4.90
Inception	18.54	14.47	10.59	8.76	5.54	4.65

* Unhedged in USD

CORRELATIONS (in %)

	1 Month	6 Months	1 Year	3 Years	5 Years	10 Years
Russell 1000 and FTSE US Treasury	0.87	0.37	0.15	0.08	0.06	-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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