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

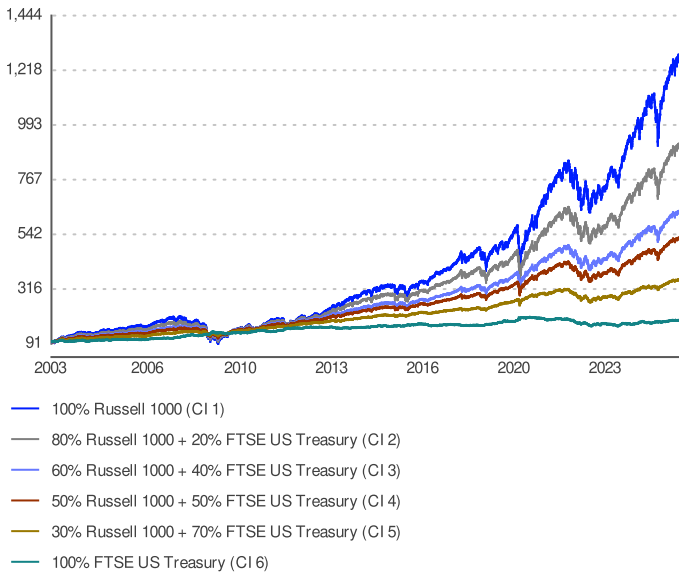
The Russell US Indices are the leading US equity benchmarks for institutional investors. The Russell 1000 is a broad large cap US equity index.

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

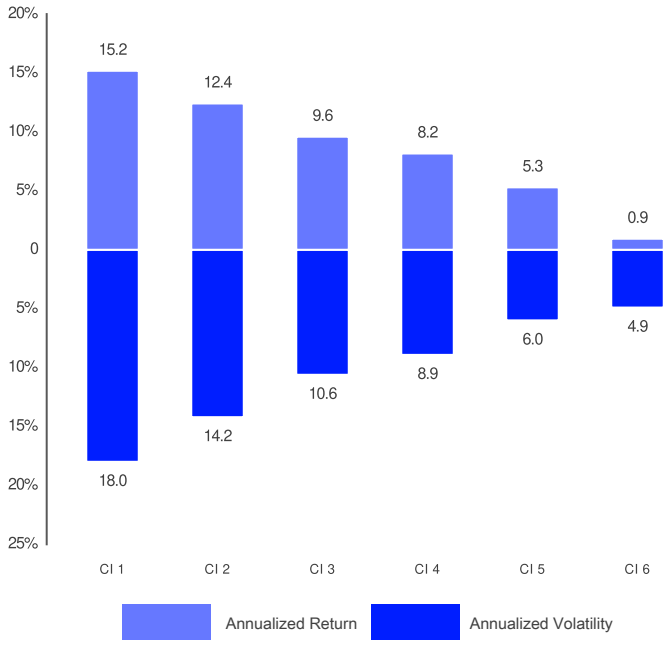
HISTORICAL INDEX LEVEL (Unhedged, in USD)



Returns vs Volatilities*

Russell 1000 Weight	100%	80%	60%	50%	30%	0%
FTSE US Treasury Weight	0%	20%	40%	50%	70%	100%
Returns / Volatilities*	0.84	0.87	0.90	0.92	0.88	0.19

* 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	11.84	9.46	7.07	5.88	3.47	-0.16
3 Years	23.20	19.33	15.52	13.63	9.90	4.42
5 Years	11.34	9.02	6.66	5.48	3.08	-0.55
10 Years	15.19	12.41	9.59	8.17	5.29	0.93
Inception	11.75	10.09	8.35	7.45	5.59	2.67
Volatilities						
1 Year	12.69	10.39	8.16	7.10	5.17	3.60
3 Years	14.85	11.93	9.17	7.87	5.65	4.56
5 Years	17.02	13.72	10.58	9.13	6.65	5.56
10 Years	18.00	14.21	10.61	8.92	5.99	4.91
Inception	18.44	14.40	10.55	8.73	5.54	4.63

* Unhedged in USD

CORRELATIONS (in %)

	1 Month	6 Months	1 Year	3 Years	5 Years	10 Years
Russell 1000 and FTSE US Treasury	-0.47	0.38	0.31	0.08	0.08	-0.11

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

© 2026 London Stock Exchange Group plc and its applicable group undertakings (“LSEG”). LSEG includes (1) FTSE International Limited (“FTSE”), (2) Frank Russell Company (“Russell”), (3) FTSE Global Debt Capital Markets Inc. “FTSE Canada”, (4) FTSE Fixed Income LLC (“FTSE FI”), (5) FTSE (Beijing) Consulting Limited (“WOFE”), (6) FTSE EU SAS ("FTSE EU"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, WOFE, FTSE EU and other LSEG entities providing LSEG Benchmark and Index services. “FTSE®”, “Russell®”, “FTSE Russell®”, “FTSE4Good®”, “ICB®”, “Refinitiv” , “WMR™” “FR™” and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors. FTSE International Limited is authorised as a Benchmark Administrator and regulated in the United Kingdom (UK) by the Financial Conduct Authority ("FCA") according to the UK Benchmark Regulation, FCA Reference Number 796803. FTSE EU SAS is authorised as Benchmark Administrator and regulated in the European Union (EU) by the Autorité des Marches Financiers (“AMF”) according to the EU Benchmark Regulation.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

This document may contain forward-looking assessments. These are based upon a number of assumptions concerning future conditions that ultimately may prove to be inaccurate. Such forward-looking assessments are subject to risks and uncertainties and may be affected by various factors that may cause actual results to differ materially. No member of LSEG nor their licensors assume any duty to and do not undertake to update forward-looking assessments.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

The information contained in this report should not be considered “research” as defined in recital 28 of the Commission Delegated Directive (EU) 2017/593 of 7 April 2016 supplementing Directive 2014/65/EU of the European Parliament and of the Council (“MiFID II”) and is provided for no fee.