

# 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

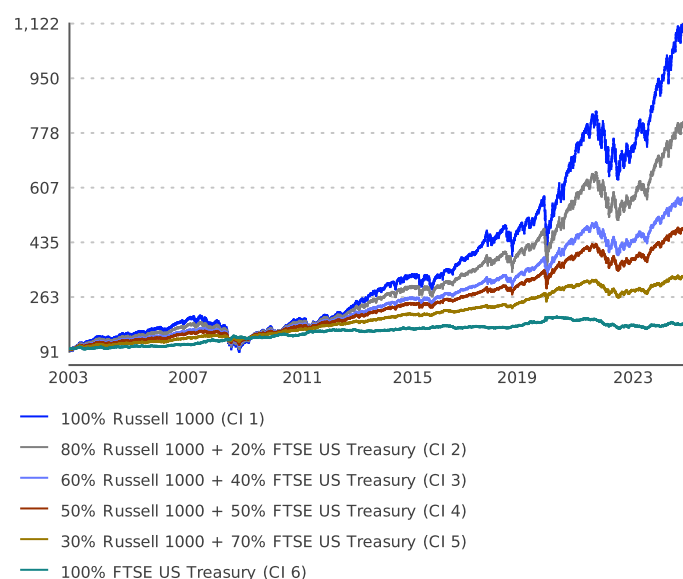
The Russell US Indices are the leading US equity benchmarks for institutional investors. The Russell 1000 is a broad large cap US equity index.

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](https://lseg.com).

## PERFORMANCE STATISTICS

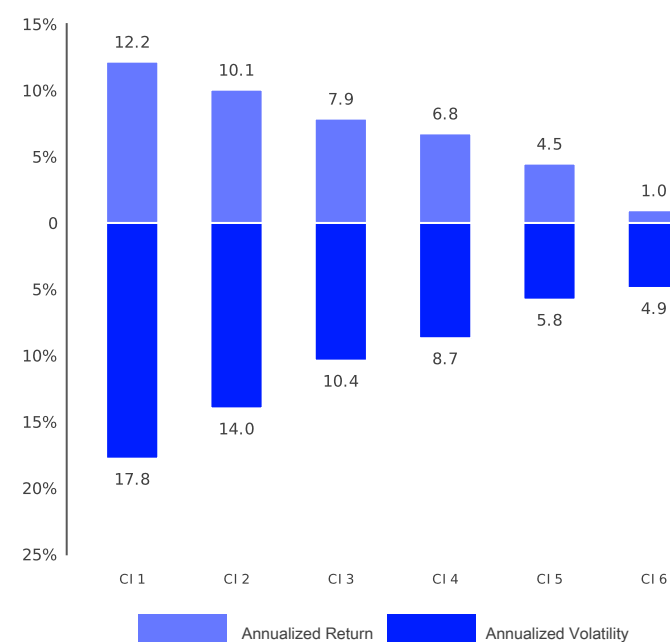
### HISTORICAL INDEX LEVEL (Unhedged, in USD)



### Returns vs Volatilities\*

| Russell 1000 Weight     | 100% | 80%  | 60%  | 50%  | 30%  | 0%   |
|-------------------------|------|------|------|------|------|------|
| FTSE US Treasury Weight | 0%   | 20%  | 40%  | 50%  | 70%  | 100% |
| Returns / Volatilities* | 0.68 | 0.72 | 0.76 | 0.78 | 0.77 | 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 +<br>20% FTSE US Treasury | 60% Russell 1000 +<br>40% FTSE US Treasury | 50% Russell 1000 +<br>50% FTSE US Treasury | 30% Russell 1000 +<br>70% FTSE US Treasury | 100%             |
| Returns      |       |  |  |  |  |                  |
| 1 Year       | 7.78  | 7.23                                       | 6.64                                       | 6.32                                       | 5.66                                       | 4.58             |
| 3 Years      | 8.65  | 7.02                                       | 5.33                                       | 4.47                                       | 2.70                                       | -0.06            |
| 5 Years      | 18.45 | 14.36                                      | 10.30                                      | 8.29                                       | 4.29                                       | -1.63            |
| 10 Years     | 12.17 | 10.05                                      | 7.87                                       | 6.75                                       | 4.47                                       | 0.96             |
| Inception    | 11.05 | 9.56                                       | 7.98                                       | 7.16                                       | 5.44                                       | 2.73             |
| Volatilities |       |  |  |  |  |                  |
| 1 Year       | 13.96 | 11.14                                      | 8.53                                       | 7.33                                       | 5.38                                       | 4.90             |
| 3 Years      | 17.08 | 13.87                                      | 10.84                                      | 9.45                                       | 7.13                                       | 6.21             |
| 5 Years      | 17.65 | 14.18                                      | 10.85                                      | 9.29                                       | 6.61                                       | 5.54             |
| 10 Years     | 17.78 | 13.99                                      | 10.39                                      | 8.70                                       | 5.79                                       | 4.91             |
| Inception    | 18.59 | 14.50                                      | 10.60                                      | 8.75                                       | 5.53                                       | 4.68             |

\* Unhedged in USD

CORRELATIONS (in %)

|                                   | 1 Month | 6 Months | 1 Year | 3 Years | 5 Years | 10 Years |
|-----------------------------------|---------|----------|--------|---------|---------|----------|
| Russell 1000 and FTSE US Treasury | -0.57   | -0.05    | 0.00   | 0.13    | 0.01    | -0.16    |

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         | EZN6EBG4 | 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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