FTSE Multi-Asset Composite Index Series
Russell 3000 + FTSE US Broad Investment-Grade Bond Indexes

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 Indexes

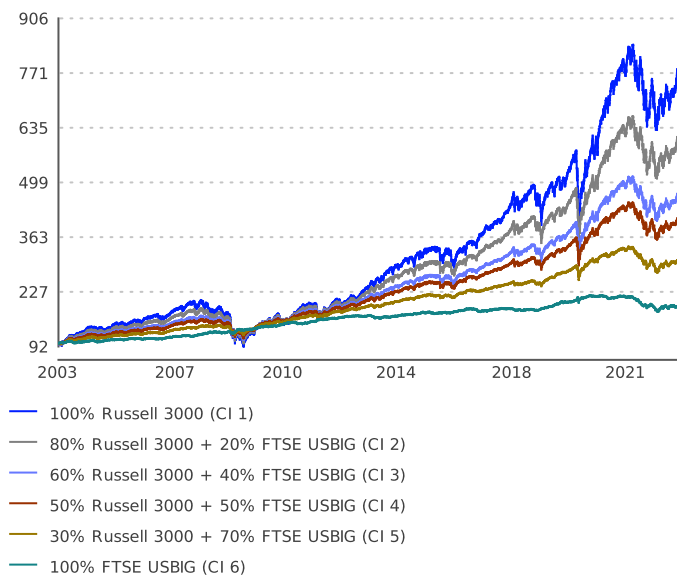
The Russell US Indexes are the leading US equity benchmarks for institutional investors. All Russell US Indexes are subsets of the Russell 3000® Index, which includes the well-known large cap Russell 1000® Index and small cap Russell 2000® Index.

The FTSE US Broad Investment-Grade Bond Index (USBIG®) tracks the performance of US Dollar-denominated bonds issued in the US investment-grade bond market. Introduced in 1985, the index includes US Treasury, government-sponsored, collateralized, and corporate debt and provides a reliable representation of the US investment-grade bond market.

Please refer to individual factsheets for the Russell 3000 and FTSE US Broad Investment-Grade Bond Index design criteria. These can be found at ftserussell.com.

PERFORMANCE STATISTICS

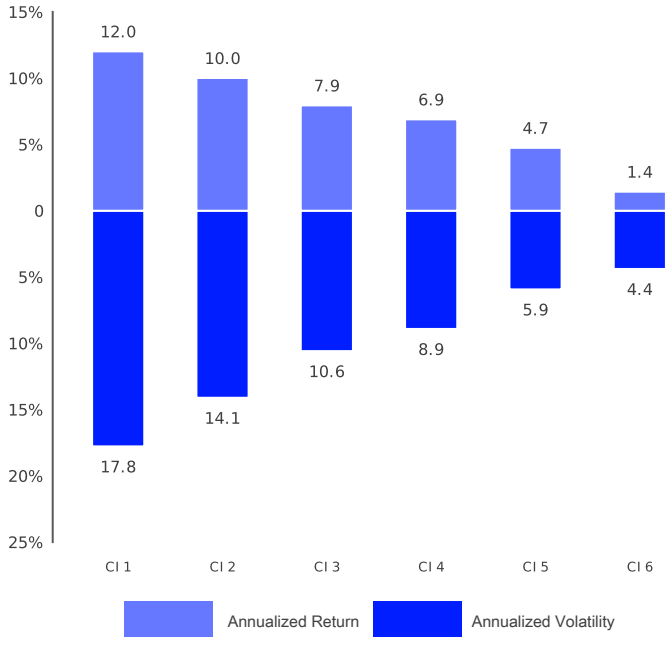
HISTORICAL INDEX LEVEL (Unhedged, in USD)



Returns vs Volatilities*

Russell 3000 Weight	100%	80%	60%	50%	30%	0%
FTSE USBIG Weight	0%	20%	40%	50%	70%	100%
Returns / Volatilities*	0.68	0.71	0.75	0.77	0.80	0.33

* Annualized over 10 Years



Source: FTSE Russell as of February 29, 2024. Past performance is no guarantee of future results.
Returns shown prior to April 19, 2019 reflect hypothetical historical performance.
Please see the end for important legal disclosures.

ANNUALIZED RETURNS AND RISKS* (in %)

	Russell 3000	Russell 3000 + FTSE USBIG				FTSE USBIG
	100%	80% Russell 3000 + 20% FTSE USBIG	60% Russell 3000 + 40% FTSE USBIG	50% Russell 3000 + 50% FTSE USBIG	30% Russell 3000 + 70% FTSE USBIG	100%
Returns						
1 Year	28.51	23.16	17.96	15.42	10.45	3.30
3 Years	9.88	7.30	4.71	3.41	0.79	-3.17
5 Years	13.93	11.38	8.77	7.44	4.73	0.58
10 Years	12.02	10.01	7.95	6.89	4.74	1.44
Inception	11.02	9.61	8.11	7.34	5.73	3.17
Volatilities						
1 Year	12.62	10.36	8.36	7.54	6.47	6.91
3 Years	17.74	14.48	11.37	9.93	7.49	6.27
5 Years	21.39	17.05	12.91	10.95	7.47	5.49
10 Years	17.78	14.11	10.59	8.92	5.94	4.39
Inception	19.05	14.99	11.09	9.22	5.83	4.09

* Unhedged in USD

CORRELATIONS (in %)

	1 Month	6 Months	1 Year	3 Years	5 Years	10 Years
Russell 3000 and FTSE USBIG	0.40	0.36	0.10	0.18	0.03	-0.05

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

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