

FTSE Multi-Asset Composite Index Series

FTSE Emerging + FTSE Emerging Markets Government Bond Indexes

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 Indexes

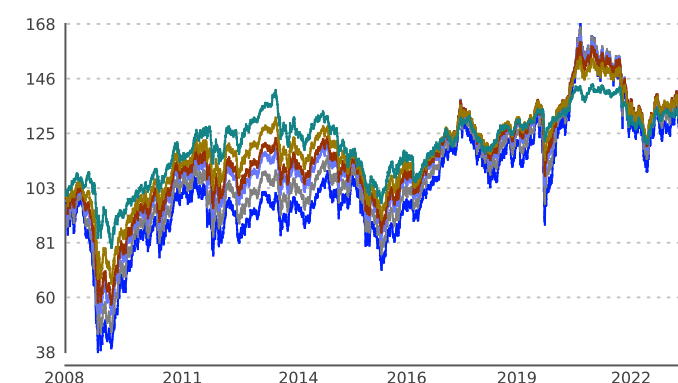
The FTSE Emerging Markets indices are part of the FTSE Global Equity Index Series (GEIS). The series includes large and mid cap securities from advanced and secondary emerging markets, classified in accordance with FTSE's transparent Country Classification Review Process. The FTSE Emerging Index provides investors with a comprehensive means of measuring the performance of the most liquid companies in the emerging markets.

The FTSE Emerging Markets Government Bond Index (EMGBI) comprises local currency government bonds from fourteen countries, providing a broad benchmark for portfolio managers looking for a measure of sovereign emerging markets. The EMGBI rules and methodologies are consistent with those of the FTSE World Government Bond Index (WGBI) to enable performance comparisons across sovereign debt markets.

Please refer to individual factsheets for the FTSE Emerging Index and FTSE Emerging Markets Government Bond Index design criteria. These can be found at ftserussell.com.

PERFORMANCE STATISTICS

HISTORICAL INDEX LEVEL (Unhedged, in USD)

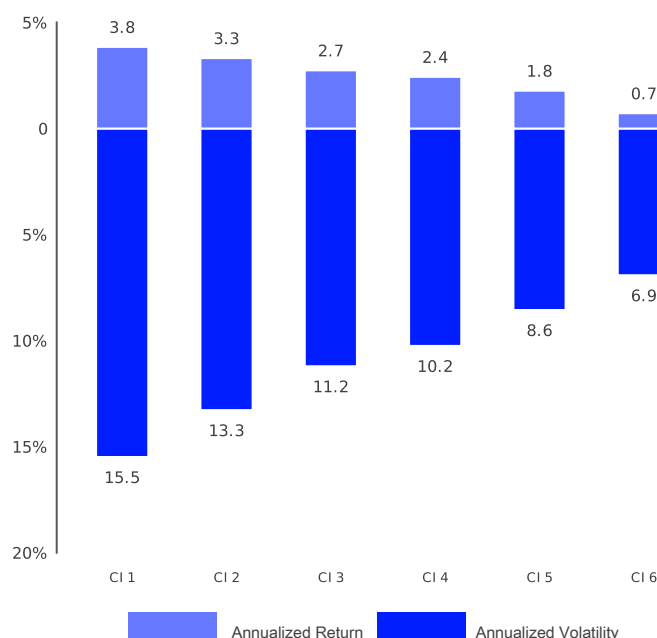


- 100% FTSE Emerging (CI 1)
- 80% FTSE Emerging + 20% FTSE EMGBI (CI 2)
- 60% FTSE Emerging + 40% FTSE EMGBI (CI 3)
- 50% FTSE Emerging + 50% FTSE EMGBI (CI 4)
- 30% FTSE Emerging + 70% FTSE EMGBI (CI 5)
- 100% FTSE EMGBI (CI 6)

Returns vs Volatilities*

| | | | | | | |
|-------------------------|------|------|------|------|------|------|
| FTSE Emerging Weight | 100% | 80% | 60% | 50% | 30% | 0% |
| FTSE EMGBI Weight | 0% | 20% | 40% | 50% | 70% | 100% |
| Returns / Volatilities* | 0.25 | 0.25 | 0.24 | 0.24 | 0.21 | 0.10 |

* Annualized over 10 Years



ANNUALIZED RETURNS AND RISKS* (in %)

| FTSE Emerging | | FTSE Emerging + FTSE EMGBI | | | | FTSE EMGBI |
|---------------|-------|---------------------------------------|---------------------------------------|---------------------------------------|---------------------------------------|------------|
| 100% | | 80% FTSE Emerging + 20% FTSE EMGBI | 60% FTSE Emerging + 40% FTSE EMGBI | 50% FTSE Emerging + 50% FTSE EMGBI | 30% FTSE Emerging + 70% FTSE EMGBI | 100% |
| Returns | | | | | | |
| 1 Year | 8.52 | 7.26 | 5.98 | 5.32 | 4.00 | 1.97 |
| 3 Years | -3.32 | -2.66 | -2.05 | -1.76 | -1.22 | -0.49 |
| 5 Years | 3.21 | 2.97 | 2.66 | 2.48 | 2.07 | 1.32 |
| 10 Years | 3.85 | 3.32 | 2.74 | 2.44 | 1.78 | 0.72 |
| Inception | 2.03 | 2.17 | 2.23 | 2.22 | 2.15 | 1.89 |
| Volatilities | | | | | | |
| 1 Year | 11.30 | 9.56 | 7.92 | 7.16 | 5.83 | 4.17 |
| 3 Years | 15.21 | 12.82 | 10.53 | 9.43 | 7.42 | 5.16 |
| 5 Years | 16.70 | 14.01 | 11.43 | 10.19 | 7.88 | 5.25 |
| 10 Years | 15.49 | 13.28 | 11.21 | 10.25 | 8.56 | 6.92 |
| Inception | 18.97 | 16.33 | 13.87 | 12.74 | 10.71 | 8.62 |

* Unhedged in USD

CORRELATIONS (in %)

| | 1 Month | 6 Months | 1 Year | 3 Years | 5 Years | 10 Years |
|------------------------------|---------|----------|--------|---------|---------|----------|
| FTSE Emerging and FTSE EMGBI | 0.41 | 0.61 | 0.61 | 0.63 | 0.65 | 0.63 |

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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