

# FTSE Private Investor Index Series

Data as at: 29 March 2024

The FTSE Private Investor Index Series is a multi-asset index series providing market participants in the UK with a set of asset allocation benchmarks covering equities, fixed income, cash, property and other investments. The indexes are calculated by blending underlying component indexes representing the performance of various asset classes, with the asset allocation weights derived from asset allocation levels of eligible funds reported in the Morningstar Fund Database.

## The index series comprises 7 indexes:

- FTSE UK Private Investor Ultra Conservative Index, designed to represent the performance of a predominantly fixed income benchmark.
- FTSE UK Private Investor Conservative Index, designed to represent the performance of a multi-asset benchmark with a low level of historical volatility.
- FTSE UK Private Investor Income Index, designed to represent the performance of a multi-asset benchmark with lower than average levels of historical volatility.
- FTSE UK Private Investor Balanced Index, designed to represent the performance of a multi-asset benchmark with higher than average levels of historical volatility.
- FTSE UK Private Investor Growth Index, designed to represent the performance of a multi-asset benchmark with high historical levels of volatility.
- FTSE UK Private Investor Ultra Growth Index, designed to represent the performance of a predominantly equity benchmark.
- FTSE UK Private Investor Global Growth Index, designed to reflect a pure equity benchmark encompassing both Developed and Emerging Market equities.

## Asset Classes and Component Indexes

Global Equities - FTSE All-World Index  
 UK Equities - FTSE All-Share Index  
 Global ex UK Equities - FTSE All-World ex UK Index  
 UK Government Bonds - FTSE Actuaries UK Conventional Gilts up to 15 Years Index  
 Global Government Bonds - FTSE WGBI-DM Hedged into Sterling  
 Sterling Corporate Bonds - FTSE WorldBIG® GBP Corporate Index  
 Global ex UK Government Bonds - FTSE WGBI-DM ex-UK Hedged into Sterling  
 Commercial Property - FTSE 350 Real Estate Index  
 Developed Market Equities - FTSE Developed Index  
 Emerging Market Equities - FTSE Emerging Index  
 Cash - SONIA\*  
 Other Investments - SONIA\* (For calculating Benchmark indexes, 2% will be added to this rate.)

\* Sterling Overnight Index Average

## FEATURES

### Objective

The index series is designed for use in the creation of index tracking funds and as a performance benchmark.

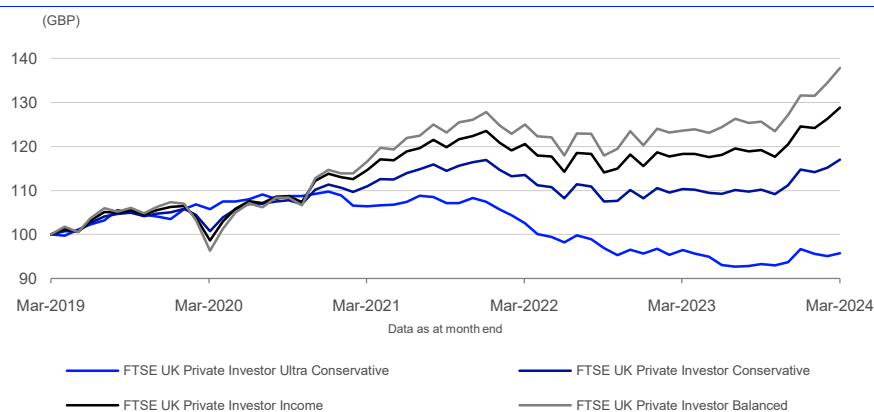
### Availability

Capital and total return versions are available for the index series.

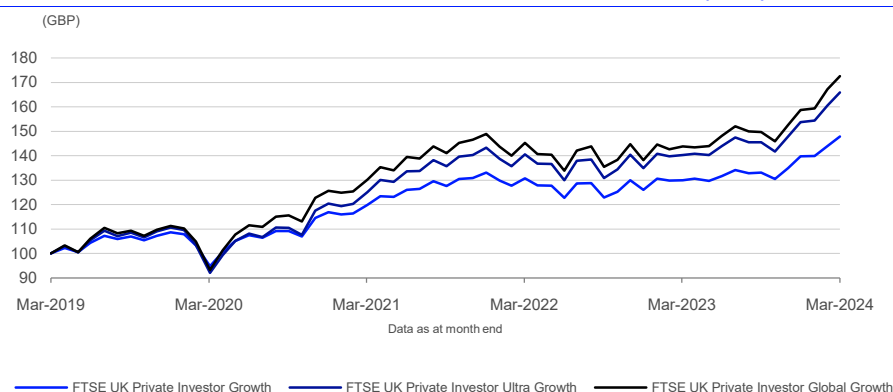
### Transparency

Index rules are freely available on the FTSE Russell website.

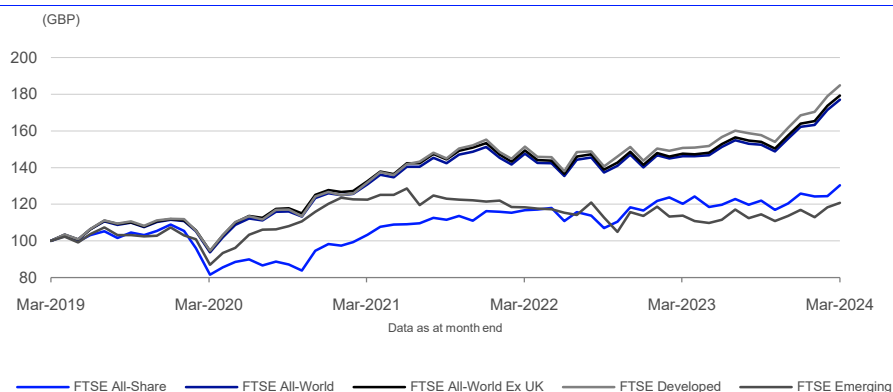
### FTSE Private Investor Index Series 5-Year Performance - Total Return



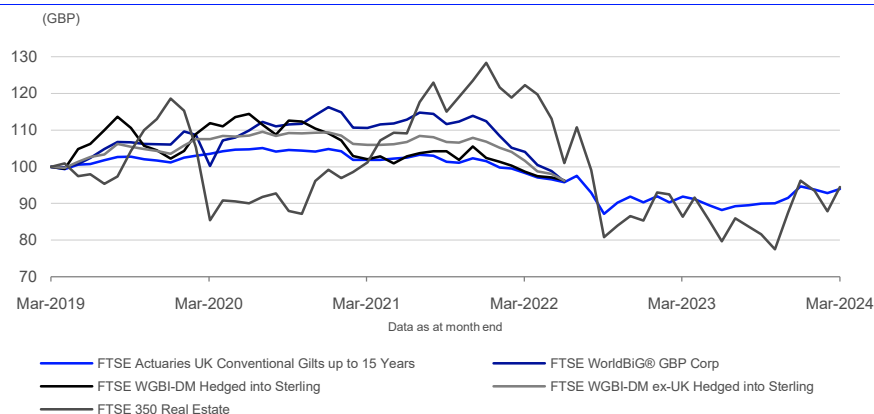
### FTSE Private Investor Index Series 5-Year Performance - Total Return (cont.)



### Component Indexes 5-Year Performance - Total Return



### Component Indexes 5-Year Performance - Total Return (cont.)



## INFORMATION

### Index Launch

Price Index – Q1 1997

Total Return Index – Q1 1998

Conservative and Global Growth Indexes - July 2011

Ultra Conservative and Ultra Growth Indexes - April 2018

### Base Date

Ultra Conservative - 21 Sep 2012

Conservative - Price & TR 31 Dec 2010

Income - Price 31 Dec 1986; TR 1 Jan 1988

Balanced - Price 31 Dec 1986; TR 1 Jan 1988

Growth - Price 31 Dec 1986; TR 1 Jan 1988

Ultra Growth - 21 Sep 2012

Global Growth - Price & TR 31 Dec 2010

### Base Value

Ultra Conservative - Price & TR 1000

Conservative - Price & TR 1000

Income - Price 1000; TR 324.22

Balanced - Price 1000; TR 306.8

Growth - Price 1000; TR 298.75

Ultra Growth - Price & TR 1000

Global Growth - Price & TR 1000

### Index Calculation

End-of-day indexes available

### Currency

GBP

### Review Dates

The asset allocation levels for the FTSE Private Investor Index Series will be reviewed semi annually in March and September. The Component indexes of each Private Investor Index are subject to their own ground rules.

FTSE Private Investor Index Series Performance and Volatility –Total Return

Index (GBP)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE UK Private Investor Ultra Conservative	-1.0	2.6	-1.0	-0.8	-10.0	-4.2	-3.5	-0.9	5.1	4.6	4.1
FTSE UK Private Investor Conservative	2.0	6.2	2.0	6.1	5.4	17.0	1.8	3.2	4.3	4.8	5.0
FTSE UK Private Investor Income	3.4	8.1	3.4	8.9	12.3	28.8	3.9	5.2	5.0	6.2	6.5
FTSE UK Private Investor Balanced	4.7	9.7	4.7	11.5	18.2	37.9	5.7	6.6	5.7	7.4	8.0
FTSE UK Private Investor Growth	5.9	11.2	5.9	13.8	23.4	47.9	7.3	8.1	6.5	8.6	9.4
FTSE UK Private Investor Ultra Growth	7.9	14.1	7.9	18.3	32.6	66.0	9.9	10.7	8.5	11.3	12.2
FTSE UK Private Investor Global Growth	8.7	15.3	8.7	19.9	32.5	72.6	9.8	11.5	9.3	12.4	12.6

\* Compound annual returns measured over 3 and 5 years respectively  
\*\* Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

Component Indexes – Total Return

Index (GBP)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE All-Share	3.6	6.9	3.6	8.4	26.1	30.3	8.0	5.4	10.3	11.5	14.5
FTSE All-World	9.1	16.0	9.1	21.0	35.2	77.0	10.6	12.1	9.5	12.6	12.8
FTSE All-World Ex UK	9.3	16.4	9.3	21.4	35.2	79.3	10.6	12.4	9.6	12.9	12.9
FTSE Developed	9.8	17.2	9.8	22.7	40.2	85.0	11.9	13.1	9.8	13.1	13.3
FTSE Emerging	3.4	5.5	3.4	6.2	-1.3	20.8	-0.4	3.9	10.9	14.1	14.1
FTSE Actuaries UK Conventional Gilts up to 15 Years	-0.7	4.5	-0.7	2.3	-7.7	-6.0	-2.6	-1.2	4.8	5.8	5.5
FTSE WorldBIG® GBP Corp	-	-	-	-	-	-	-	-	-	-	-
FTSE WGBI-DM Hedged into Sterling	-	-	-	-	-	-	-	-	-	-	-
FTSE WGBI-DM ex-UK Hedged into Sterling	-	-	-	-	-	-	-	-	-	-	-
FTSE 350 Real Estate	-1.8	15.7	-1.8	9.3	-6.6	-5.5	-2.3	-1.1	23.4	21.0	23.0

\* Compound annual returns measured over 3 and 5 years respectively  
\*\* Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

Year-on-Year Performance - Total Return

Index % (GBP)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE UK Private Investor Ultra Conservative	8.9	1.1	5.7	1.8	0.5	6.1	6.0	-2.1	-11.0	1.1
FTSE UK Private Investor Conservative	9.5	1.9	12.9	6.5	-1.4	9.3	6.0	5.0	-7.4	6.0
FTSE UK Private Investor Income	7.8	2.1	14.9	8.5	-2.8	12.0	7.1	8.5	-6.4	7.8
FTSE UK Private Investor Balanced	7.3	2.7	17.1	9.7	-2.8	14.0	6.9	11.4	-5.9	9.4
FTSE UK Private Investor Growth	6.5	3.0	19.2	11.4	-3.8	16.7	7.6	13.9	-5.3	10.9
FTSE UK Private Investor Ultra Growth	8.9	3.6	25.7	13.2	-4.3	20.9	8.8	19.0	-5.9	14.0
FTSE UK Private Investor Global Growth	10.8	4.4	29.8	13.9	-3.9	21.8	12.9	18.5	-7.2	14.8

FTSE Private Investor Index Series Return/Risk Ratio and Drawdown – Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE UK Private Investor Ultra Conservative	-0.2	-0.7	-0.2	0.4	-5.7	-16.3	-16.8	-16.8
FTSE UK Private Investor Conservative	1.4	0.4	0.6	1.0	-2.7	-9.9	-9.9	-9.9
FTSE UK Private Investor Income	1.8	0.6	0.8	1.0	-2.7	-9.9	-13.2	-13.2
FTSE UK Private Investor Balanced	2.1	0.8	0.8	1.0	-3.6	-10.2	-17.1	-17.1
FTSE UK Private Investor Growth	2.2	0.8	0.9	1.0	-4.2	-10.4	-20.5	-20.5
FTSE UK Private Investor Ultra Growth	2.2	0.9	0.9	1.0	-5.6	-12.5	-25.7	-25.7
FTSE UK Private Investor Global Growth	2.2	0.8	0.9	1.1	-5.7	-14.0	-24.9	-24.9

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table  
Drawdown - based on daily data

Component Indexes Return/Risk Ratio and Drawdown – Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE All-Share	0.9	0.7	0.4	0.5	-7.2	-11.1	-35.3	-35.3
FTSE All-World	2.3	0.8	0.9	1.1	-5.9	-14.3	-25.3	-25.3
FTSE All-World Ex UK	2.3	0.8	1.0	1.1	-6.0	-14.8	-25.0	-25.0
FTSE Developed	2.4	0.9	1.0	1.1	-6.2	-15.0	-25.9	-25.9
FTSE Emerging	0.6	0.0	0.3	0.5	-6.7	-19.2	-24.6	-31.1
FTSE Actuaries UK Conventional Gilts up to 15 Years	0.4	-0.5	-0.2	0.2	-5.4	-17.2	-18.4	-18.4
FTSE WorldBiG® GBP Corp		-	-	-	-	-	-	-
FTSE WGBI-DM Hedged into Sterling		-	-	-	-	-	-	-
FTSE WGBI-DM ex-UK Hedged into Sterling		-	-	-	-	-	-	-
FTSE 350 Real Estate	0.6	-0.1	0.0	0.1	-17.6	-41.7	-41.7	-41.7

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table  
Drawdown - based on daily data

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