

# FTSE US Market Based Allocation Indexes

Data as at: 30 August 2019

The FTSE US Market Based Allocation Indexes are part of the FTSE Market Based Allocation Index Series. They are multi-asset benchmarks covering equities, fixed income, cash, and other investments, designed for US market participants with differing risk tolerance levels. The asset allocation weights are derived from asset allocations of eligible funds reported in the Morningstar Fund Database, grouped into cohorts by their historical volatility levels.

## 5 Benchmark Indexes:

- FTSE US Market Based Allocation Conservative Index: designed to represent the performance of a multi-asset benchmark with a low level (5th quintile) of historical volatility.
- FTSE US Market Based Allocation Moderately Conservative Index: designed to represent the performance of a multi-asset benchmark with a below average level (4th quintile) of historical volatility.
- FTSE US Market Based Allocation Moderate Index: designed to represent the performance of a multi-asset benchmark with an average level (3rd quintile) of historical volatility.
- FTSE US Market Based Allocation Moderately Aggressive Index: designed to represent the performance of a multi-asset benchmark with an above average level (2nd quintile) of historical volatility.
- FTSE US Market based Allocation Aggressive Index: designed to represent the performance of a multi-asset benchmark with a high level (1st quintile) of historical volatility.

## Asset Classes and Component Indexes

US Equities - Russell 3000 Index  
 Developed ex US Equities - FTSE Developed All Cap ex US Index  
 Emerging Market Equities - FTSE Emerging All Cap Index  
 US Government/ Agency Bonds - FTSE USBIG® Treasury/Agency Index  
 US Collateralized Bonds - FTSE USBIG® Collateralized Index  
 US Corporate Bonds - FTSE USBIG® Corporate Index  
 Global ex US Government Bonds - FTSE Non-USD World Government Bond Index  
 Cash - Fed FundsRate  
 Other Investments - Fed FundsRate (For calculating Benchmark Indexes, 2% will be added to this rate.)

## FEATURES

### Objective

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

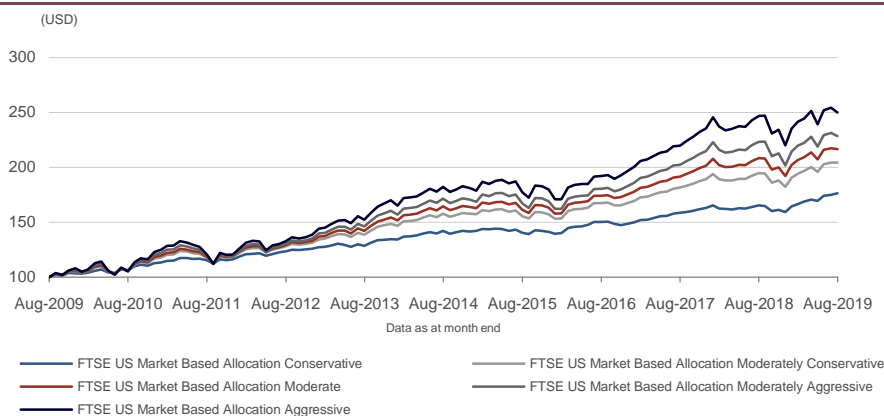
### Availability

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

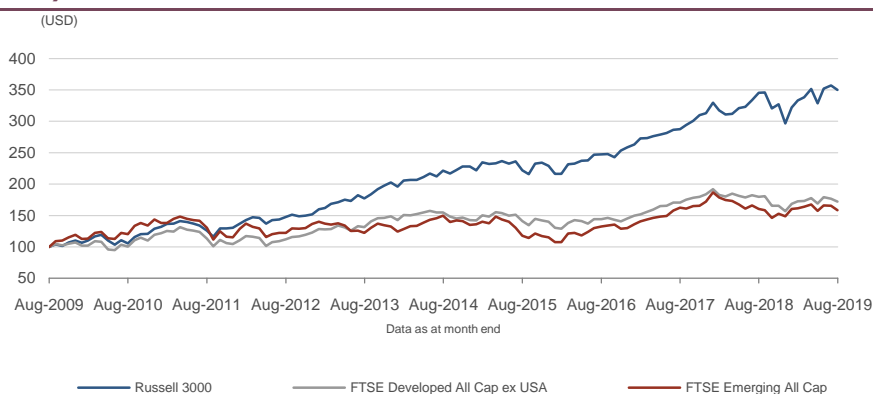
### Transparency

Index rules are freely available on the FTSE Russell website.

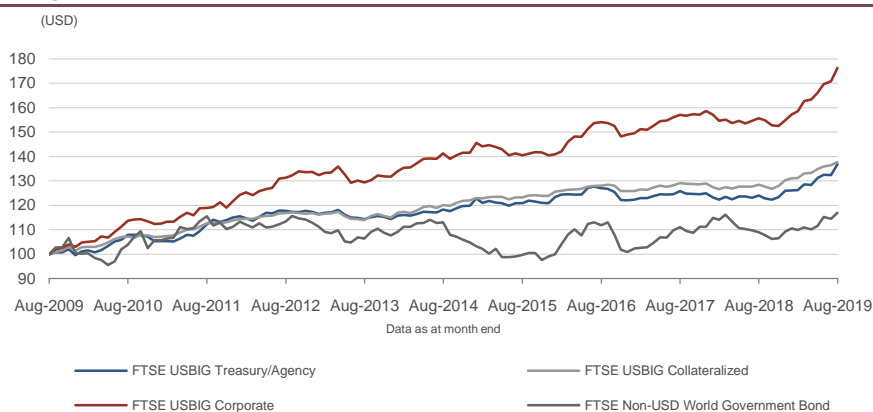
**FTSE US Market Based Allocation Indexes 10-Year Performance - Total Return**



**FTSE US Market Based Allocation Indexes 10-Year Performance - Total Return (cont.)**



**FTSE US Market Based Allocation Indexes 10-Year Performance - Total Return (cont.)**



**INFORMATION**

**Index Launch**

7 February 2019

**Base Date**

16 March 2007

**Base Value**

1000

**Index Calculation**

End-of-day indexes available

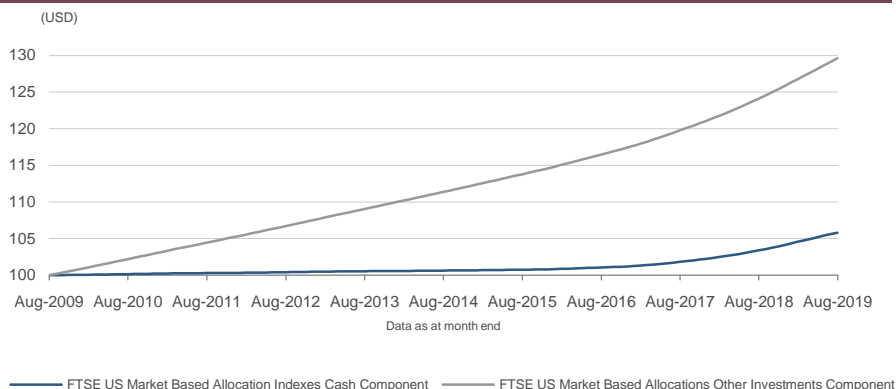
**Currency**

USD

**Review Dates**

The asset allocation levels for the FTSE US Market Based Allocation Indexes are reviewed semi-annually in March and September. The Component indexes of each Market Based Allocation Index are subject to their own ground rules.

**FTSE US Market Based Allocation Indexes 10-Year Performance - Total Return (cont.)**



**Component Indexes – Total Return**

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE US Market Based Allocation Conservative	4.2	6.1	10.7	6.8	17.5	24.2	5.5	4.4	3.9	3.8	4.1
FTSE US Market Based Allocation Moderately Conservative	4.4	5.3	12.1	5.0	22.1	29.4	6.9	5.3	6.4	5.6	6.0
FTSE US Market Based Allocation Moderate	4.4	4.8	12.7	3.8	24.2	31.6	7.5	5.6	7.8	6.7	7.1
FTSE US Market Based Allocation Moderately Aggressive	4.4	4.1	13.3	2.4	26.6	33.2	8.2	5.9	9.5	8.1	8.6
FTSE US Market Based Allocation Aggressive	4.5	3.5	13.7	1.4	30.1	37.1	9.2	6.5	10.8	9.2	9.8
Russell 3000	6.4	5.0	18.0	1.3	41.4	58.1	12.2	9.6	16.8	12.1	12.3
FTSE Developed All Cap ex USA	1.8	-0.2	9.6	-4.2	19.4	11.2	6.1	2.1	10.6	11.0	12.4
FTSE Emerging All Cap	0.6	-2.0	6.6	-1.2	19.6	5.7	6.1	1.1	13.3	14.2	15.3
FTSE USBIG Treasury/Agency	4.2	8.3	8.6	10.3	7.7	15.6	2.5	2.9	3.4	3.3	3.6
FTSE USBIG Collateralized	2.1	4.9	5.7	7.3	7.5	14.7	2.4	2.8	2.2	2.3	2.1
FTSE USBIG Corporate	6.2	11.3	13.9	13.3	14.5	24.9	4.6	4.5	3.4	3.6	4.1
FTSE Non-USD World Government Bond	4.8	6.4	7.1	7.3	4.5	3.5	1.5	0.7	4.8	7.0	7.2
FTSE US Market Based Allocation Indexes Cash Component	0.6	1.2	1.6	2.3	4.7	5.2	1.5	1.0	0.1	0.1	0.2
FTSE US Market Based Allocations Other Investments Component	1.1	2.2	3.0	4.4	11.3	16.4	3.6	3.1	0.2	0.1	0.2

\* 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

## FTSE US Market Based Allocation Indexes Return/Risk and Drawdown – Total

### Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE US Market Based Allocation Conservative	1.7	1.4	1.1	1.4	-5.3	-6.0	-6.0	-6.0
FTSE US Market Based Allocation Moderately Conservative	0.8	1.2	0.9	1.1	-9.1	-9.4	-9.4	-10.3
FTSE US Market Based Allocation Moderate	0.5	1.1	0.8	1.0	-11.1	-11.5	-11.5	-12.1
FTSE US Market Based Allocation Moderately Aggressive	0.2	1.0	0.7	0.9	-13.6	-14.0	-14.0	-15.1
FTSE US Market Based Allocation Aggressive	0.1	1.0	0.7	0.9	-15.2	-15.4	-15.4	-17.7
Russell 3000	0.1	1.0	0.8	1.0	-20.2	-20.2	-20.2	-20.4
FTSE Developed All Cap ex USA	-0.4	0.5	0.2	0.4	-16.2	-21.5	-22.3	-27.3
FTSE Emerging All Cap	-0.1	0.4	0.1	0.3	-10.9	-24.4	-34.9	-34.9
FTSE USBIG Treasury/Agency	3.0	0.8	0.8	0.9	-1.8	-4.9	-5.6	-5.6
FTSE USBIG Collateralized	3.3	1.0	1.3	1.5	-1.7	-3.2	-3.2	-4.1
FTSE USBIG Corporate	3.8	1.3	1.1	1.4	-2.2	-4.6	-4.6	-6.4
FTSE Non-USD World Government Bond	1.5	0.2	0.1	0.2	-3.3	-13.0	-14.0	-16.6
FTSE US Market Based Allocation Indexes Cash Component	22.7	15.4	5.1	2.8	0.0	0.0	0.0	0.0
FTSE US Market Based Allocations Other Investments Component	21.5	36.2	15.4	13.1	0.0	0.0	0.0	0.0

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

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Data definitions available from  
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