

FTSE US Market Based Allocation Indexes

Data as at: 31 March 2021

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 Funds Rate
 Other Investments - Fed Funds Rate (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.

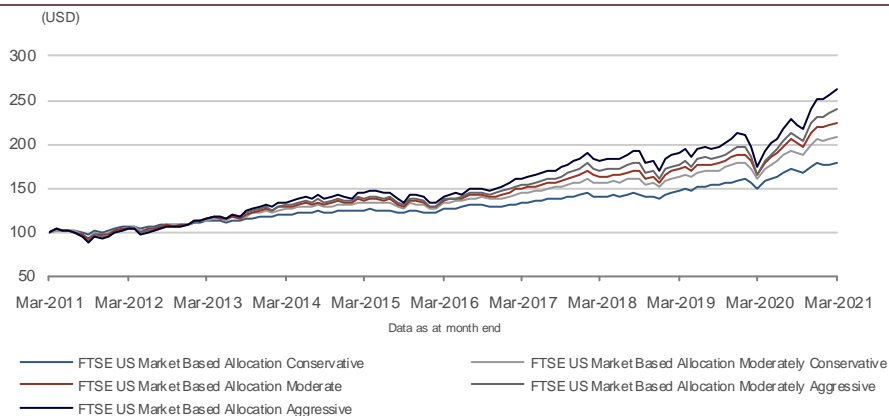
Availability

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

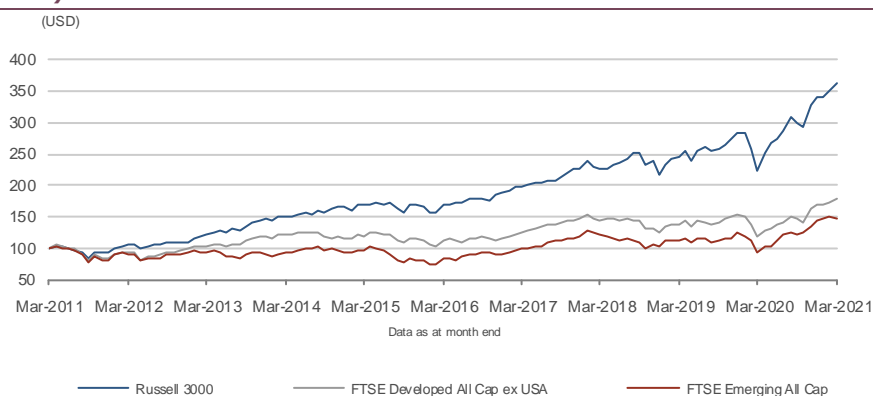
Transparency

Index rules are freely available on the FTSE Russell website.

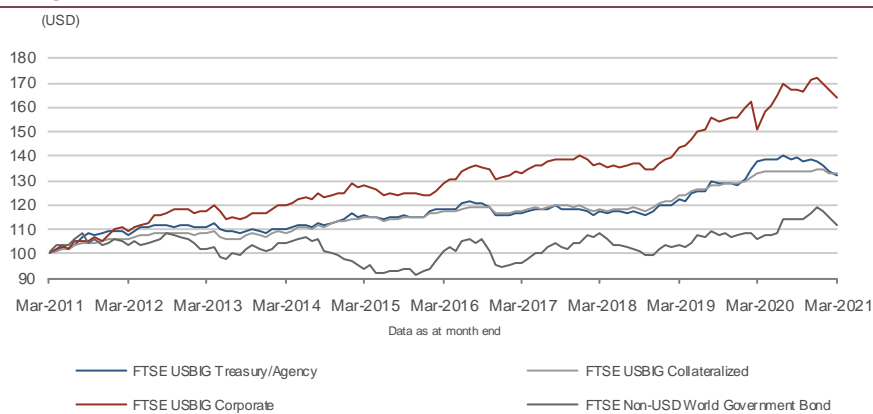
FTSE US Market Based Allocation Indexes 10-Year Performance - Total Return



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

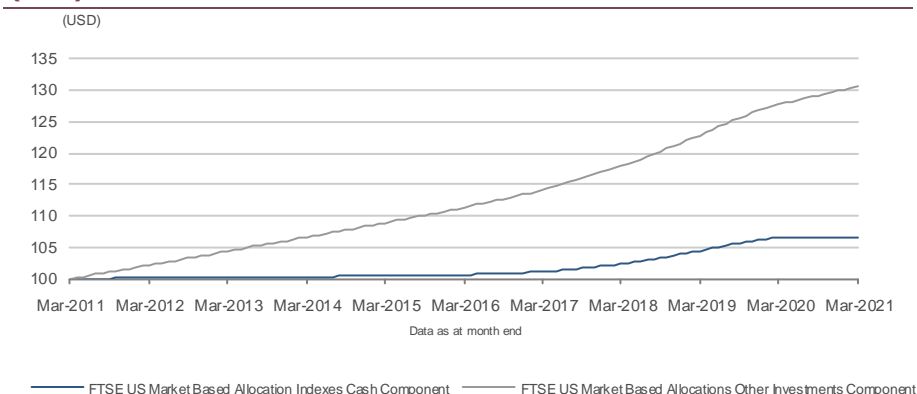
Currency

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	-0.3	5.3	-0.3	18.6	26.1	41.4	8.0	7.2	6.1	7.2	5.2
FTSE US Market Based Allocation Moderately Conservative	1.3	9.7	1.3	29.3	33.3	56.5	10.1	9.4	9.5	10.5	7.7
FTSE US Market Based Allocation Moderate	2.2	12.0	2.2	35.7	37.5	65.8	11.2	10.6	11.6	12.3	9.2
FTSE US Market Based Allocation Moderately Aggressive	3.6	16.0	3.6	44.7	41.3	75.8	12.2	11.9	13.9	14.9	11.3
FTSE US Market Based Allocation Aggressive	4.4	18.3	4.4	50.0	44.6	85.9	13.1	13.2	15.4	16.5	12.6
Russell 3000	6.3	22.0	6.3	62.5	60.6	115.9	17.1	16.6	21.9	21.0	15.6
FTSE Developed All Cap ex USA	4.1	21.9	4.1	50.6	22.5	60.0	7.0	9.9	16.7	20.0	15.2
FTSE Emerging All Cap	3.1	21.4	3.1	57.9	22.1	75.5	6.9	11.9	16.5	20.2	16.4
FTSE USBIG Treasury/Agency	-4.3	-5.0	-4.3	-4.3	12.6	11.6	4.0	2.2	3.8	4.6	4.0
FTSE USBIG Collateralized	-1.2	-0.9	-1.2	-0.5	12.1	13.0	3.9	2.5	1.2	2.3	2.1
FTSE USBIG Corporate	-4.6	-1.7	-4.6	8.8	19.9	27.4	6.3	5.0	4.8	7.6	6.0
FTSE Non-USD World Government Bond	-6.4	-1.9	-6.4	5.7	2.7	10.4	0.9	2.0	6.1	8.0	7.0
FTSE US Market Based Allocation Indexes Cash Component	0.0	0.0	0.0	0.1	4.2	5.9	1.4	1.2	0.0	0.1	0.2
FTSE US Market Based Allocations Other Investments Component	0.5	1.1	0.5	2.1	10.7	17.3	3.5	3.2	0.1	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 ()	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR

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

Drawdown - based on daily data

© 2021 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) MTSNext Limited ("MTSNext"), (5) Mergent, Inc. ("Mergent"), (6) FTSE Fixed Income LLC ("FTSE FI"), (7) The Yield Book Inc ("YB") and (8) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB and BR. "FTSE®", "Russell®", "FTSE Russell®", "MTS®", "FTSE4Good®", "ICB®", "Mergent®", "The Yield Book®", "Beyond Ratings®" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of the LSE Group or their respective licensors and are owned, or used under licence, by FTSE, Russell, MTSNext, FTSE Canada, Mergent, FTSE FI, YB or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or of results to be obtained from the use of FTSE Russell products, including but not limited to indexes, data and analytics, or the fitness or suitability of the FTSE Russell products for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell products is provided for information purposes only and is not a reliable indicator of future performance.

No responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any error (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained herein or accessible through FTSE Russell products, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of the LSE Group. Use and distribution of the LSE Group data requires a licence from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, BR and/or their respective licensors.

Data definitions available from
info@ftserussell.com

To learn more, visit www.ftserussell.com;
 email info@ftserussell.com; or
 call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 4563 6346

Sydney +61 (0) 2 8823 3521