

FTSE Multi-Asset Composite Index Series

FTSE All-World + FTSE US Broad Investment-Grade Bond Indices

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 Indices

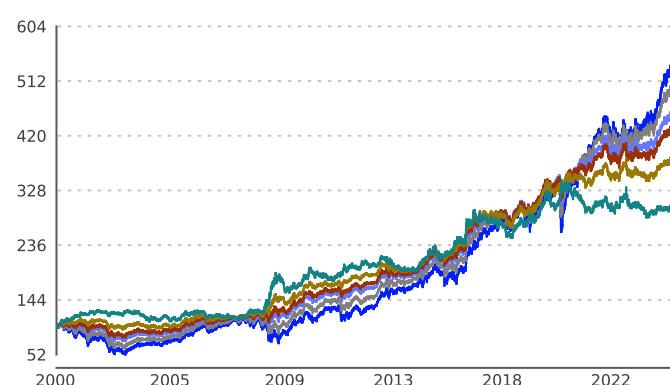
The FTSE All-World Index is a market-capitalisation weighted index representing the performance of the large and mid cap stocks from the FTSE Global Equity Index Series and covers 90-95% of the investable market capitalisation. The index covers Developed and Emerging markets.

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 FTSE All-World Index and FTSE US Broad Investment-Grade Bond Index design criteria. These can be found at lseg.com.

PERFORMANCE STATISTICS

HISTORICAL INDEX LEVEL (Unhedged, in GBP)

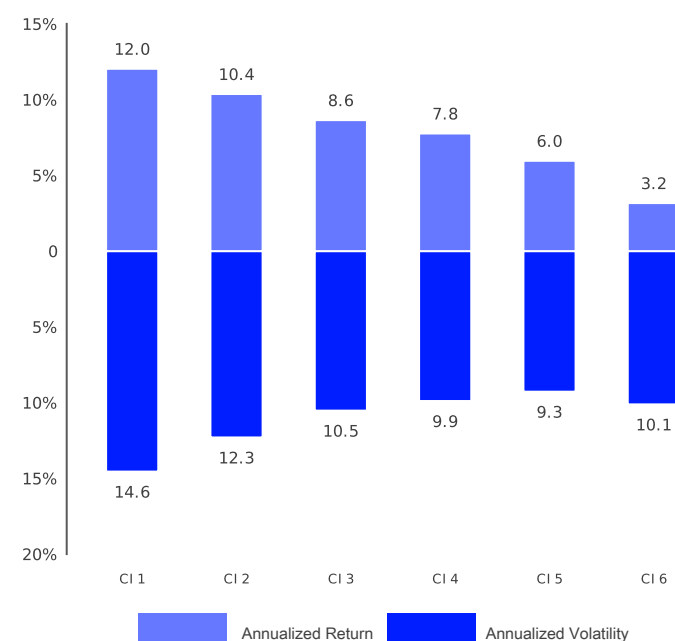


— 100% FTSE All-World (CI 1)
— 80% FTSE All-World + 20% FTSE USBIG (CI 2)
— 60% FTSE All-World + 40% FTSE USBIG (CI 3)
— 50% FTSE All-World + 50% FTSE USBIG (CI 4)
— 30% FTSE All-World + 70% FTSE USBIG (CI 5)
— 100% FTSE USBIG (CI 6)

Returns vs Volatilities*

FTSE All-World Weight	100%	80%	60%	50%	30%	0%
FTSE USBIG	0%	20%	40%	50%	70%	100%
Returns / Volatilities*	0.83	0.84	0.82	0.78	0.64	0.31

* Annualized over 10 Years



ANNUALIZED RETURNS AND RISKS* (in %)

FTSE All-World		FTSE All-World + FTSE USBIG				FTSE USBIG
100%		80% FTSE All-World + 20% FTSE USBIG	60% FTSE All-World + 40% FTSE USBIG	50% FTSE All-World + 50% FTSE USBIG	30% FTSE All-World + 70% FTSE USBIG	100%
Returns						
1 Year	7.79	5.81	3.82	2.83	0.84	-2.13
3 Years	13.18	10.18	7.21	5.74	2.82	-1.50
5 Years	11.81	8.86	5.92	4.46	1.54	-2.79
10 Years	12.04	10.37	8.65	7.77	5.96	3.17
Inception	7.28	6.91	6.44	6.16	5.53	4.40
Volatilities						
1 Year	14.57	12.02	9.79	8.87	7.64	7.86
3 Years	12.90	11.09	9.70	9.22	8.79	9.60
5 Years	13.07	11.10	9.56	9.01	8.51	9.39
10 Years	14.55	12.30	10.53	9.89	9.28	10.12
Inception	15.34	12.69	10.56	9.77	8.96	9.92

* Unhedged in GBP

CORRELATIONS (in %)

	1 Month	6 Months	1 Year	3 Years	5 Years	10 Years
FTSE All World and FTSE USBIG	0.06	0.22	0.19	0.33	0.27	0.28

Compound annual returns (unhedged in GBP) 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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