

FTSE Multi-Asset Composite Index Series

FTSE All-World + FTSE World Government 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

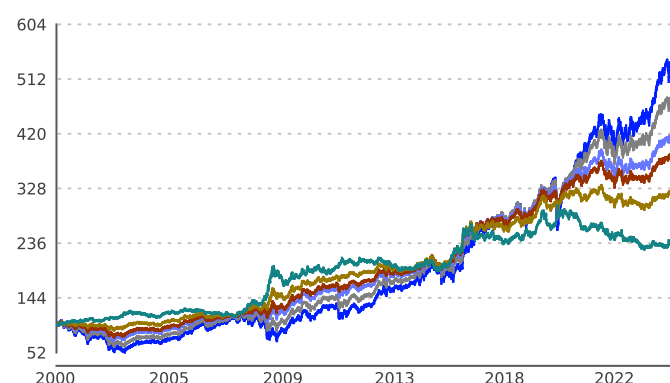
The FTSE All-World Index is a market-capitalisation weighted index representing the performance of the large and mid cap stocks from the FTSE Global Equity Index Series and covers 90-95% of the investable market capitalisation. The index covers Developed and Emerging markets.

The FTSE World Government Bond Index (WGBI) measures the performance of fixed-rate, local currency, investment-grade sovereign bonds. The WGBI is a widely used benchmark that currently includes sovereign debt from over 20 countries, denominated in a variety of currencies, and has more than 30 years of history available. The WGBI provides a broad benchmark for the global sovereign fixed income market.

Please refer to individual factsheets for the FTSE All-World Index and FTSE World Government Bond Index design criteria. These can be found at lseg.com.

PERFORMANCE STATISTICS

HISTORICAL INDEX LEVEL (Unhedged, in GBP)

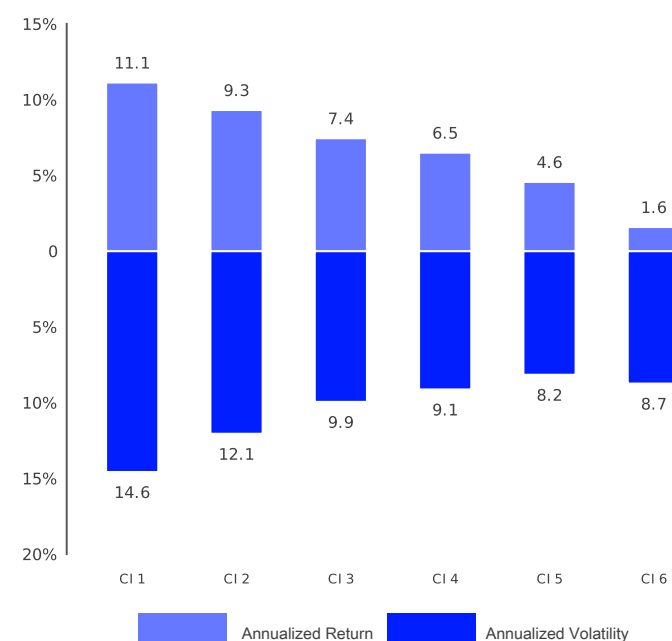


— 100% FTSE All-World (CI 1)
— 80% FTSE All-World + 20% FTSE WGBI (CI 2)
— 60% FTSE All-World + 40% FTSE WGBI (CI 3)
— 50% FTSE All-World + 50% FTSE WGBI (CI 4)
— 30% FTSE All-World + 70% FTSE WGBI (CI 5)
— 100% FTSE WGBI (CI 6)

Returns vs Volatilities*

FTSE All-World Weight	100%	80%	60%	50%	30%	0%
FTSE WGBI Weight	0%	20%	40%	50%	70%	100%
Returns / Volatilities*	0.76	0.77	0.75	0.71	0.56	0.18

* Annualized over 10 Years



ANNUALIZED RETURNS AND RISKS* (in %)

FTSE All-World		FTSE All-World + FTSE WGBI				FTSE WGBI
100%		80% FTSE All-World + 20% FTSE WGBI	60% FTSE All-World + 40% FTSE WGBI	50% FTSE All-World + 50% FTSE WGBI	30% FTSE All-World + 70% FTSE WGBI	100%
Returns						
1 Year	7.94	6.50	5.03	4.29	2.79	0.52
3 Years	10.29	7.76	5.25	3.99	1.49	-2.25
5 Years	11.90	8.56	5.25	3.62	0.38	-4.40
10 Years	11.13	9.31	7.45	6.50	4.57	1.59
Inception	7.18	6.62	5.97	5.60	4.79	3.41
Volatilities						
1 Year	14.52	11.66	9.05	7.90	6.20	6.16
3 Years	13.32	11.10	9.17	8.37	7.28	7.38
5 Years	13.27	11.00	9.03	8.23	7.19	7.54
10 Years	14.58	12.05	9.95	9.13	8.16	8.74
Inception	15.36	12.45	9.95	8.95	7.71	8.35

* Unhedged in GBP

CORRELATIONS (in %)

	1 Month	6 Months	1 Year	3 Years	5 Years	10 Years
FTSE All World and FTSE WGBI	0.23	0.13	0.03	0.26	0.19	0.19

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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