

FTSE Multi-Asset Composite Index Series

FTSE Eurozone + FTSE EMU Government Bond Indices

Multi-Asset | Single 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

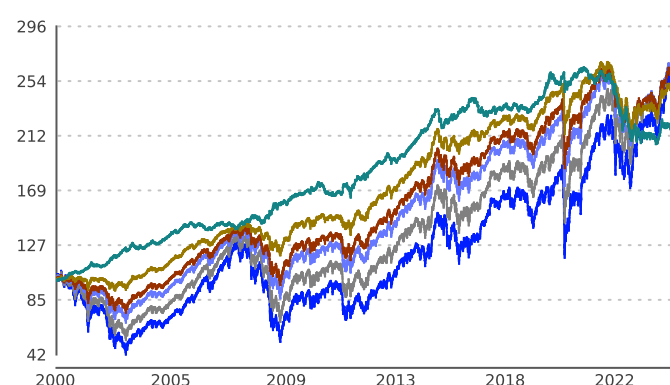
The FTSE Eurozone Index is part of a range of indices designed to help European investors benchmark their international investments. The index comprises Large and Mid cap stocks providing coverage of Eurozone markets. The index is derived from the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalisation.

The FTSE EMU Government Bond Index (EGBI) consists of the Eurozone-participating countries that meet the FTSE World Government Bond Index (WGBI) criteria.

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

PERFORMANCE STATISTICS

HISTORICAL INDEX LEVEL (Unhedged, in EUR)

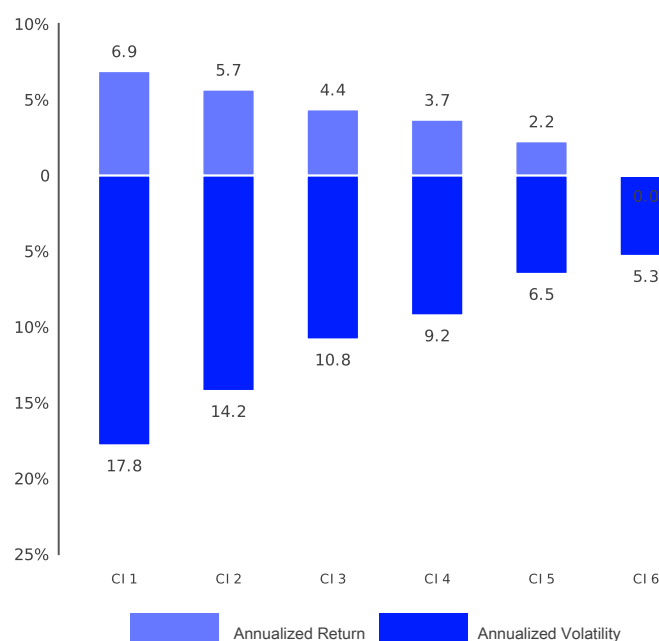


— 100% FTSE Eurozone (CI 1)
— 80% FTSE Eurozone + 20% FTSE EGBI (CI 2)
— 60% FTSE Eurozone + 40% FTSE EGBI (CI 3)
— 50% FTSE Eurozone + 50% FTSE EGBI (CI 4)
— 30% FTSE Eurozone + 70% FTSE EGBI (CI 5)
— 100% FTSE EGBI (CI 6)

Returns vs Volatilities*

FTSE Eurozone	100%	80%	60%	50%	30%	0%
FTSE EGBI	0%	20%	40%	50%	70%	100%
Returns / Volatilities*	0.39	0.40	0.40	0.40	0.35	-0.01

* Annualized over 10 Years



ANNUALIZED RETURNS AND RISKS* (in %)

FTSE Eurozone		FTSE Eurozone + FTSE EGBI				FTSE EGBI
100%		80% FTSE Eurozone + 20% FTSE EGBI	60% FTSE Eurozone + 40% FTSE EGBI	50% FTSE Eurozone + 50% FTSE EGBI	30% FTSE Eurozone + 70% FTSE EGBI	100%
Returns						
1 Year	10.54	9.41	8.26	7.67	6.46	4.60
3 Years	12.08	9.55	7.02	5.75	3.21	-0.60
5 Years	14.18	10.90	7.63	5.99	2.74	-2.12
10 Years	6.88	5.66	4.35	3.67	2.25	-0.03
Inception	4.24	4.34	4.30	4.23	3.98	3.36
Volatilities						
1 Year	16.07	12.78	9.64	8.18	5.68	4.78
3 Years	15.41	12.53	9.93	8.81	7.17	7.17
5 Years	16.86	13.54	10.41	8.99	6.69	6.22
10 Years	17.82	14.23	10.83	9.24	6.50	5.29
Inception	20.33	16.05	11.94	9.96	6.37	4.38

* Unhedged in EUR

CORRELATIONS (in %)

	1 Month	6 Months	1 Year	3 Years	5 Years	10 Years
FTSE Eurozone and FTSE EGBI	-0.16	-0.08	-0.04	0.11	0.01	0.03

Compound annual returns (unhedged in EUR) 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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