



**FTSE  
RUSSELL**  
An LSEG Business

# FTSE Multi-Asset Infrastructure Composite Index Series

## FTSE Global Core Infrastructure 50/50 Index + FTSE Fixed Income Core Infrastructure Bond Investment-Grade Index

### Multi-Asset | Single Currency

The FTSE Multi-Asset Infrastructure Composite Index Series is designed to measure cross-asset market returns for global infrastructure public securities across the capital structure. Each index is constructed as an index-level composite of at least one broad-market infrastructure equity, and one infrastructure 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: 75/25, 60/40, 50/50, 30/70 (Equity % / Fixed Income %). Composite index weightings are reset monthly, whilst underlying indices retain their respective rebalance schedules. Versions inclusive of cash are also available, with cash weighted at 2% as standard. Reporting is across four major currencies (USD, EUR, GBP, JPY) with cash positions, where included, held in the relevant currency at Eurodeposit rates. These indices are fully customisable on request.

### Underlying Indices

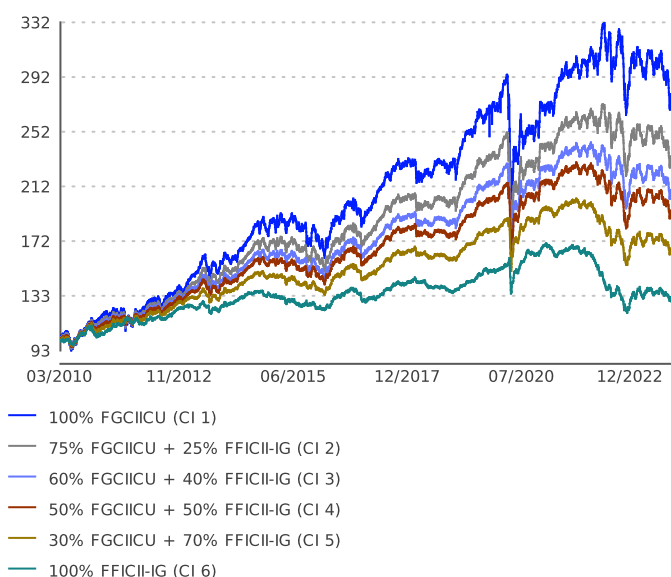
**Equity Infrastructure:** The FTSE Global Core Infrastructure 50/50 Index (FGCIICU) gives participants an industry-defined interpretation of infrastructure and adjust the exposure to certain infrastructure sub-sectors. The constituent weights for these indices are adjusted as part of the semi-annual review according to three broad industry sectors – 50% Utilities, 30% Transportation including capping of 7.5% for railroads/railways and a 20% mix of other sectors including pipelines, satellites and telecommunication towers. Company weights within each group are adjusted in proportion to their investable market capitalisation.

**Fixed Income Infrastructure:** The FTSE Fixed Income Core Infrastructure Bond Investment-Grade Index (FFICIIG) is designed to reflect the performance of investment-grade infrastructure debt securities issued by corporate and quasi-government issuers worldwide. The indices track investment-grade markets across several major currencies, diversified across the three FTSE Russell-defined “core” infrastructure sectors.

Please refer to individual factsheets or ground rules documents for the FTSE Global Core Infrastructure Index Series and FTSE Fixed Income Core Infrastructure Bond Index Series design criteria. These can be found at [lseg.com](https://lseg.com).

## PERFORMANCE STATISTICS

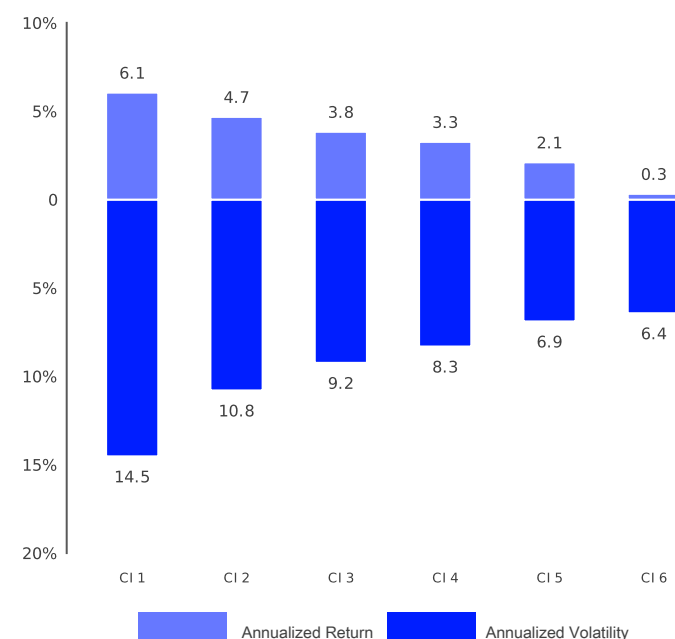
### HISTORICAL INDEX LEVEL (Unhedged, in USD)



### Returns vs Volatilities\*

FGCIICU	100%	75%	60%	50%	30%	0%
FFICIIG	0%	25%	40%	50%	70%	100%
Returns / Volatilities*	0.42	0.43	0.42	0.39	0.31	0.05

\* Annualized over 10 Years



ANNUALIZED RETURNS AND RISKS\* (in %)

FGCIICU		FGCIICU + FFICII-IG				FFICII-IG
100%		75% FGCIICU + 25% FFICII-IG	60% FGCIICU + 40% FFICII-IG	50% FGCIICU + 50% FFICII-IG	30% FGCIICU + 70% FFICII-IG	100%
Returns						
1 Year	0.58	0.54	0.50	0.47	0.38	0.22
3 Years	2.10	0.24	-0.89	-1.65	-3.18	-5.52
5 Years	4.16	3.05	2.35	1.87	0.88	-0.69
10 Years	6.05	4.68	3.83	3.26	2.11	0.32
Inception	8.34	6.89	6.00	5.39	4.18	2.31
Volatilities						
1 Year	11.36	9.62	8.72	8.20	7.44	7.16
3 Years	12.29	10.27	9.24	8.67	7.87	7.79
5 Years	18.06	13.17	11.25	10.10	8.28	7.48
10 Years	14.53	10.80	9.24	8.31	6.89	6.43
Inception	13.77	10.36	8.86	7.98	6.63	6.25

\* Unhedged in USD

CORRELATIONS (in %)

	1 Month	6 Months	1 Year	3 Years	5 Years	10 Years
FGCIICU and FFICII-IG	0.72	0.63	0.55	0.46	0.30	0.28

Compound annual returns (unhedged in USD) measured over time period shown. Annualized volatility data based on daily return data over stated period; annualized using 252 trading-day year.

VENDOR CODES

SBGF3U	60% FTSE Global Core Infrastructure Index + 40% FTSE Fixed Income Core Infrastructure Bond Index, in USD
SBGF3U	60% FTSE Global Core Infrastructure Index + 40% FTSE Fixed Income Core Infrastructure Bond Investment-Grade Index, in USD
SBG1F3U	60% FTSE Global Core Infrastructure 50/50 Index + 40% FTSE Fixed Income Core Infrastructure Bond Index, in USD
SBG1FI3U	60% FTSE Global Core Infrastructure 50/50 Index + 40% FTSE Fixed Income Core Infrastructure Bond Investment-Grade Index, in USD

\*Full suite of composites with various weight and currency combination is available upon request

© 2024 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.

The FTSE Fixed Income Indices are calculated by or on behalf of FTSE Fixed Income LLC or its affiliate, agent or partner. FTSE International Limited is authorized and regulated by the Financial Conduct Authority as a benchmark administrator.

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®", "WorldBIG®", "USBIG®", "EuroBIG®", "AusBIG®", "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 license, by FTSE, Russell, MTSNext, FTSE Canada, Mergent, FTSE FI, YB, or BR.

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 the FTSE Russell Indices or the fitness or suitability of the FTSE Russell Indices for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell Indices 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, analyzing, 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 in this document or accessible through FTSE Russell Indices, 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 license from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, BR, and/or their respective licensors.