

FTSE Multi-Asset Composite Index Series

Russell 1000 Value + FTSE US Broad Investment-Grade 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

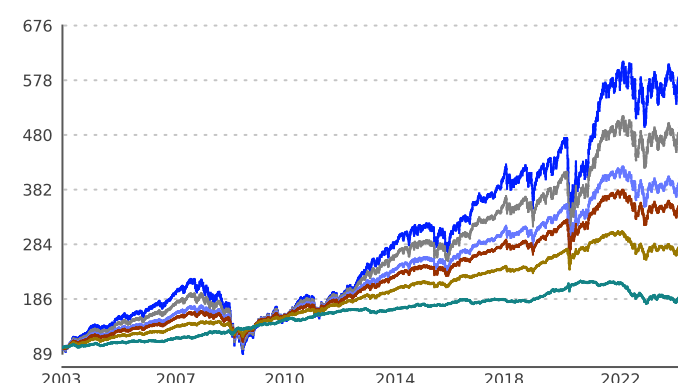
FTSE Russell created the industry's first style indices to provide investors with accurate benchmarks for measuring the growth and value equity market. FTSE Russell style indices are built using three highly representative growth and value characteristics. Our style indices use one value characteristic, book-to-price ratio (B/P) and two growth characteristics, medium-term forecast earnings growth rate based on I/B/E/S two-year forecasts and sales-per-share growth rate based on five-year historical sales.

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 Russell 1000 Value 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 USD)

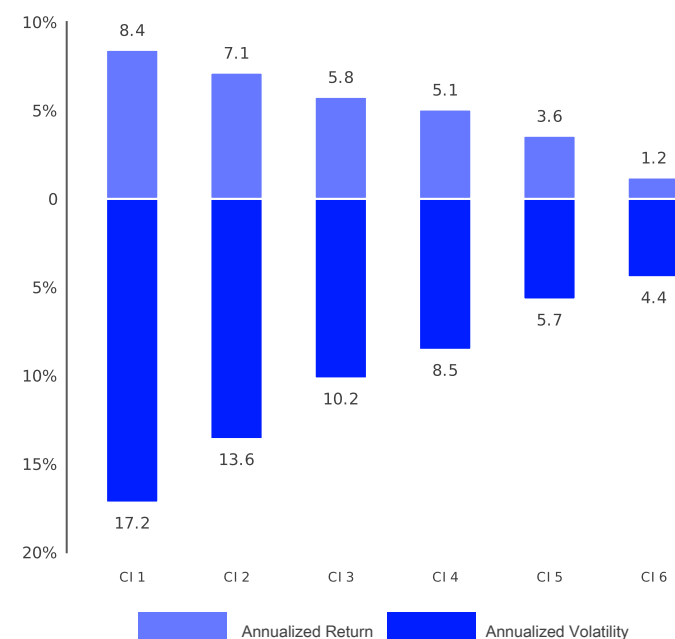


— 100% Russell 1000 Value (CI 1)
— 80% Russell 1000 Value + 20% FTSE USBIG (CI 2)
— 60% Russell 1000 Value + 40% FTSE USBIG (CI 3)
— 50% Russell 1000 Value + 50% FTSE USBIG (CI 4)
— 30% Russell 1000 Value + 70% FTSE USBIG (CI 5)
— 100% FTSE USBIG (CI 6)

Returns vs Volatilities*

Russell 1000 Value Weight	100%	80%	60%	50%	30%	0%
FTSE USBIG Weight	0%	20%	40%	50%	70%	100%
Returns / Volatilities*	0.49	0.53	0.57	0.59	0.63	0.27

* Annualized over 10 Years



ANNUALIZED RETURNS AND RISKS* (in %)

Russell 1000 Value		Russell 1000 Value + FTSE USBIG				FTSE USBIG
100%		80% Russell 1000 Value + 20% FTSE USBIG	60% Russell 1000 Value + 40% FTSE USBIG	50% Russell 1000 Value + 50% FTSE USBIG	30% Russell 1000 Value + 70% FTSE USBIG	100%
Returns						
1 Year	13.31	10.29	7.30	5.82	2.87	-1.49
3 Years	5.16	3.49	1.77	0.89	-0.88	-3.62
5 Years	8.59	7.05	5.40	4.53	2.73	-0.15
10 Years	8.43	7.14	5.77	5.05	3.56	1.20
Inception	9.18	8.14	7.00	6.40	5.13	3.07
Volatilities						
1 Year	11.00	9.31	7.81	7.20	6.37	6.48
3 Years	15.23	12.47	9.88	8.72	6.88	6.37
5 Years	20.71	16.44	12.39	10.49	7.18	5.55
10 Years	17.19	13.59	10.16	8.54	5.70	4.43
Inception	19.29	15.16	11.19	9.30	5.85	4.11

* Unhedged in USD

CORRELATIONS (in %)

	1 Month	6 Months	1 Year	3 Years	5 Years	10 Years
Russell 1000 Value and FTSE USBIG	0.32	0.43	0.29	0.16	-0.01	-0.08

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.

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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