



# FTSE All-World + FTSE World Government Bond Indexes FTSE Multi-Asset Composite Index Series

## 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 indexes 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 (EQ/FI). Versions inclusive of cash are also available, with cash weighted at 2% as standard. Composite index weightings are reset monthly, whilst underlying indexes retain their respective rebalance schedules. Reporting is across four major currencies (USD, EUR, GBP, JPY). These indexes are fully customisable on request.

### Underlying Indexes

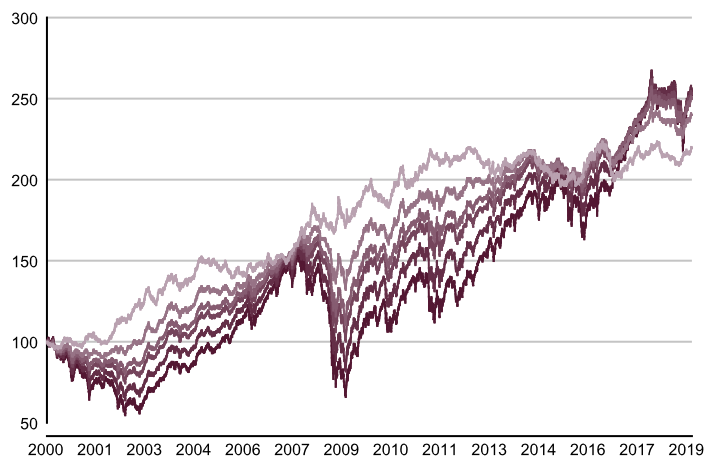
The FTSE All-World Index is a market-capitalisation weighted index representing the performance of the large and mid cap stocks from the FTSE Global Equity Index Series and covers 90-95% of the investable market capitalisation. The index covers Developed and Emerging markets.

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 FTSE All-World Index and FTSE World Government Bond Index for design criteria. These can be found at [ftserussell.com](http://ftserussell.com).

## PERFORMANCE STATISTICS

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

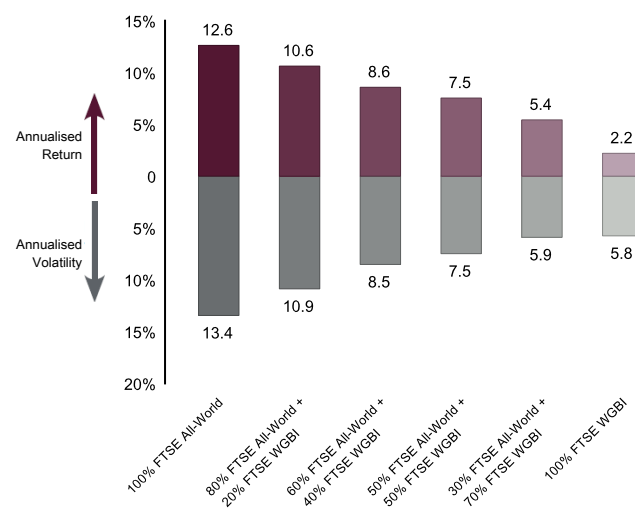


- 100% FTSE All-World
- 80% FTSE All-World + 20% FTSE WGBI
- 60% FTSE All-World + 40% FTSE WGBI
- 50% FTSE All-World + 50% FTSE WGBI
- 30% FTSE All-World + 70% FTSE WGBI
- 100% FTSE WGBI

### Returns vs Volatilities\*

FTSE All-World Weight	100%	80%	60%	50%	30%	0%
FTSE WGBI Weight	0%	20%	40%	50%	70%	100%
Returns / Volatilities*	0.94	0.98	1.01	1.01	0.92	0.38

\*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%
<b>Returns</b>						
1 Year	2.87	2.14	1.33	0.89	-0.04	-1.57
3 Years	11.20	9.18	7.14	6.11	4.06	0.95
5 Years	7.05	5.84	4.58	3.94	2.63	0.59
10 Years	12.62	10.62	8.58	7.54	5.43	2.20
Inception	5.10	5.15	5.09	5.02	4.80	4.28
<b>Volatilities</b>						
1 Year	11.42	9.09	6.87	5.84	4.10	3.57
3 Years	10.02	8.10	6.40	5.70	4.79	5.23
5 Years	10.78	8.56	6.60	5.81	4.84	5.59
10 Years	13.44	10.88	8.52	7.48	5.90	5.76
Inception	15.50	12.35	9.51	8.28	6.49	6.67

\*Unhedged in USD

**CORRELATIONS (in %)**

	1 Month	6 Months	1 Year	3 Years	5 Years	10 Years
FTSE All-World and FTSE WGBI	-0.39	-0.16	-0.06	0.04	-0.09	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**

AWL6WGBI4	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 CGBI, 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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