

Product highlights

FTSE  
Russell

# FTSE Multi-Asset Composite Index Series

## Market standard multi-asset allocation benchmarks from an independent index provider

The FTSE Multi Asset Composite Index Series includes a range of fully integrated multi-asset benchmarks designed to provide broad measures of cross-asset market performance across a diverse selection of geographical regions and risk exposures. Comprised of FTSE Russell indexes across major global asset classes, each benchmark is available in a selection of weighting ratios to proxy a range of asset class allocations.

Index family	Index sub-family
FTSE Global Multi-Asset Composite Indexes	FTSE All-World + FTSE World Government Bond Indexes FTSE Global All-Cap + FTSE World Broad Investment Grade Bond Indexes
FTSE Regional-Global Multi-Asset Composite Indexes	FTSE All-World + FTSE US Broad Investment Grade Index FTSE All-World + FTSE Euro Broad Investment Grade Bond Indexes
FTSE Euro Multi-Asset Composite Indexes	FTSE Eurozone + FTSE Euro Broad Investment Grade Bond Indexes FTSE Eurozone + Eurozone Government Bond Indexes
FTSE US Multi-Asset Composite Indexes	Russell 1000 + FTSE US Broad Investment Grade Indexes Russell 1000 + FTSE US Treasury Indexes Russell 1000 Value + FTSE US Broad Investment Grade Indexes Russell 3000 + FTSE US Broad Investment Grade Indexes
FTSE China Multi-Asset Composite Indexes	FTSE China A50 + FTSE Chinese Government Bond Indexes FTSE China A + FTSE Chinese Government and Policy Bank Bond Indexes FTSE China A All Cap + FTSE Chinese Broad Bond Indexes
FTSE Emerging Markets Multi-Asset Composite Indexes	FTSE Emerging + FTSE Emerging Markets Government Bond Indexes FTSE Emerging + FTSE Emerging Markets US Dollar Government Bond Indexes

## Benefits

### Representative:

The series includes a wide, diverse range of multi-asset benchmarks, pairing FTSE Russell's well-known equity and fixed income indexes together into single-solution benchmarks, drawing on FTSE Russell's extensive multi-asset capabilities and broad global equity and fixed income market coverage.

### Transparent and objective:

The FTSE Multi Asset Composite Index Series and the underlying FTSE Russell equity and fixed income indexes are constructed according to a transparent, publicly available set of rules.

### Governance:

The indexes are overseen by FTSE Russell's governance framework, which incorporates the London Stock Exchange Group's three lines of defense risk management framework.

The indexes are calculated and disseminated by an independent index provider in accordance with EU BMR and US RIC regulation.

### Flexible:

Each composite index is readily available in four standard combinations; 80/20, 60/40, 50/50, and 30/70 (equity/fixed income), allowing market participants to choose the index that most closely represents a specific investment strategy.

All indexes are fully customizable upon request, including asset classes, weightings, currencies, countries, sectors, hedging, etc.

## FTSE Multi-Asset Composite Index Series construction and maintenance



The weights of each composite index are reset on the last business day of each month, whereby the underlying index weightings are reset to their target levels (e.g. 60% equity index and 40% fixed income index). Intra-month, the weights of the underlying indexes may drift with market movements.



Benchmarks comprised of two underlying indexes are produced in four standard exposures: 80/20, 60/40, 50/50, and 30/70 percent (equity index / fixed income index). Where cash is included, its weights will be 2% at rebalance, and the equity index and fixed income index weightings will be reduced by 1% each (e.g., 79/19/2 percent).



Rebalance schedules of the underlying FTSE Russell indexes typically occur monthly for the fixed income indexes and either quarterly, semi-annually, or annually for the equity indexes. Further details can be found within the Ground Rules for each component index.

Source: FTSE Russell

### Scale, depth and reach

#### Coverage of major currencies

Reporting is available across a range of major currencies (USD, EUR, GBP, JPY) and currency hedging is available.

#### Strong Governance

Managed by an independent benchmark provider and in accordance with FTSE Russell's global best practice standards of index governance.

#### Fully customizable

Customizable across asset classes, weightings, currencies, countries, and sectors.

**About FTSE Russell**

FTSE Russell is a leading global index provider creating and managing a wide range of indexes, data and analytic solutions to meet client needs across asset classes, style and strategies. Covering 98% of the investable market, FTSE Russell indexes offer a true picture of global markets, combined with the specialist knowledge gained from developing local benchmarks around the world.

FTSE Russell index expertise and products are used extensively by institutional and retail investors globally. For over 30 years, leading asset owners, asset managers, ETF providers and investment banks have chosen FTSE Russell indexes to benchmark their investment performance and create investment funds, ETFs, structured products and index-based derivatives. FTSE Russell indexes also provide clients with tools for asset allocation, investment strategy analysis and risk management.

A core set of universal principles guides FTSE Russell index design and management: a transparent rules-based methodology is informed by independent committees of leading market participants. FTSE Russell is focused on index innovation and customer partnership applying the highest industry standards and embracing the IOSCO Principles. FTSE Russell is wholly owned by London Stock Exchange Group.

For more information, visit [ftserussell.com](https://ftserussell.com).

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**For more information about our indexes, please visit [ftserussell.com](https://ftserussell.com).**

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