

Press Release

14 August 2015



Vanguard Alternative Strategies Fund to benchmark to new FTSE Index

- FTSE Russell pleased to support the growth of liquid alternative funds with a new index
- New reference benchmark used for the launch of the Vanguard Alternative Strategies Fund

FTSE Russell, the global index provider, today notes that Vanguard has selected the FTSE 3-month US T-Bill +4% (per annum) Index as the primary benchmark for the Vanguard Alternative Strategies Fund. The fund follows an actively managed approach and invests in a variety of diversified alternative strategies. This fund will be added as an underlying investment within the Vanguard Managed Payout Fund, which was first launched in 2008.

Caroline O’Shaughnessy, Managing Director, Sales and Marketing at FTSE Russell said:

“FTSE Russell has world-class expertise in developing fixed income benchmark solutions for its clients, using recognised index methodology and transparent, rules-based standards to help meet the increasingly sophisticated needs of market participants around the world. As our clients develop their liquid alternative investment offerings, we are delighted to be able to support this evolution with the provision of bespoke FTSE fixed income benchmarks”.

– Ends –

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About FTSE Russell:

FTSE Russell is a global index leader that provides innovative benchmarking, analytics and data solutions for investors worldwide. FTSE Russell calculates thousands of indexes that measure and benchmark markets and asset classes in more than 80 countries, covering 98% of the investable market globally and trading on over 25 exchanges worldwide.

FTSE Russell index expertise and products are used extensively by institutional and retail investors globally. Leading asset owners, asset managers, ETF providers and investment banks use FTSE Russell indexes to benchmark their investment performance and create ETFs, structured products and index-based derivatives.

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 applying the highest industry standards in index design and governance. FTSE Russell is also focused on index innovation and customer partnerships as it seeks to enhance the breadth, depth and reach of its offering.

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