# FTSE Multi-Asset Composite Index Series
# FTSE China A All Cap + FTSE Chinese (Onshore CNY) Broad 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**

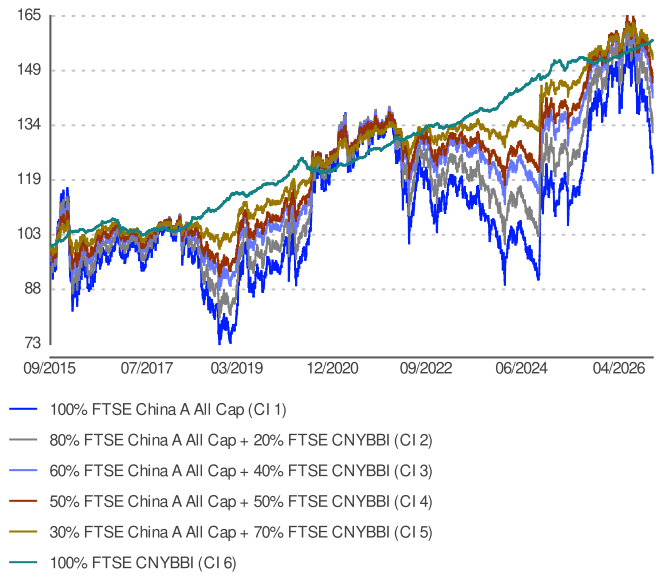
The FTSE China A All Cap Index Series is designed to represent the performance of the China A Shares that are available to international and domestic Chinese investors.

The FTSE Chinese (Onshore CNY) Broad Bond Index (CNYBBI) measures the performance of the onshore Chinese yuan-denominated fixed-rate governments, agencies, and corporations debt issued in mainland China. The CNYBBI provides a comprehensive measure of the Chinese onshore market by expanding coverage of government and policy banks issues to other governments, agencies, regional governments, and corporations. Sub-indices are available in any combinations of asset class and maturity.

Please refer to individual factsheets for the FTSE China A All Cap Index and FTSE Chinese (Onshore CNY) Broad Bond Index design criteria. These can be found at lseg.com.

## PERFORMANCE STATISTICS

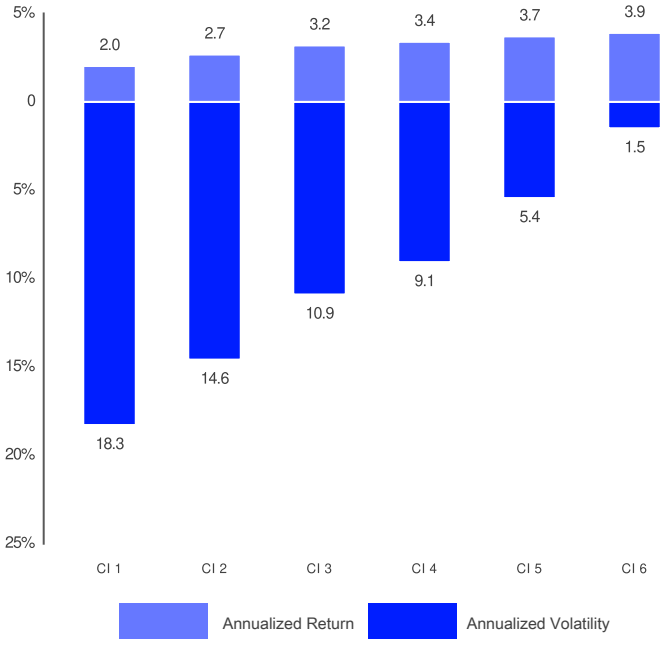
HISTORICAL INDEX LEVEL (Unhedged, in CNY)




Returns vs Volatilities*

| FTSE China A All Cap | 100% | 80% | 60% | 50% | 30% | 0% |
|---|---|---|---|---|---|---|
| FTSE CNYBBI | 0% | 20% | 40% | 50% | 70% | 100% |
| Returns / Volatilities* | 0.11 | 0.18 | 0.29 | 0.37 | 0.68 | 2.61 |

* Annualized over 10 Years



## ANNUALIZED RETURNS AND RISKS* (in %)

| | FTSE China A All Cap | FTSE China A All Cap + FTSE CNYBBI | | | | FTSE CNYBBI |
|---|---|---|---|---|---|---|
| | 100% | 80% FTSE China A All Cap + 20% FTSE CNYBBI | 60% FTSE China A All Cap + 40% FTSE CNYBBI | 50% FTSE China A All Cap + 50% FTSE CNYBBI | 30% FTSE China A All Cap + 70% FTSE CNYBBI | 100% |
| **Returns** | | | | | | |
| 1 Year | -14.87 | -11.12 | -7.38 | -5.53 | -1.84 | 3.60 |
| 3 Years | 4.60 | 4.96 | 5.13 | 5.15 | 5.04 | 4.52 |
| 5 Years | -1.83 | -0.29 | 1.10 | 1.75 | 2.91 | 4.37 |
| 10 Years | 2.03 | 2.68 | 3.19 | 3.40 | 3.70 | 3.90 |
| Inception | 1.70 | 2.52 | 3.18 | 3.45 | 3.86 | 4.17 |
| **Volatilities** | | | | | | |
| 1 Year | 18.79 | 14.97 | 11.19 | 9.31 | 5.59 | 0.65 |
| 3 Years | 19.40 | 15.46 | 11.52 | 9.56 | 5.66 | 1.25 |
| 5 Years | 18.25 | 14.53 | 10.83 | 8.99 | 5.34 | 1.20 |
| 10 Years | 18.28 | 14.58 | 10.90 | 9.07 | 5.44 | 1.49 |
| Inception | 19.46 | 15.52 | 11.59 | 9.65 | 5.79 | 1.47 |

* Unhedged in CNY

## CORRELATIONS (in %)

| | 1 Month | 6 Months | 1 Year | 3 Years | 5 Years | 10 Years |
|---|---|---|---|---|---|---|
| FTSE China A All Cap and FTSE CNYBBI | 0.14 | 0.01 | 0.05 | -0.26 | -0.21 | -0.13 |

Compound annual returns (unhedged in CNY) 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 |
| GAC6WBG4 | 60% FTSE Global All Cap + 40% FTSE WorldBIG, in USD |
| AWL6EBG4 | 60% FTSE All World + 40% EuroBIG, in EUR |
| AWL6UBG4 | 60% FTSE All World + 40% FTSE USBIG, in USD |
| RU16UBG4 | 60% Russell 1000 + 40% FTSE USBIG, in USD |
| R1V6UBG4 | 60% Russell 1000 Value + 40% FTSE USBIG, in USD |
| RU16UST4 | 60% Russell 1000 + 40% FTSE US Treasury, in USD |
| RU36UBG4 | 60% Russell 3000 + 40% FTSE USBIG, in USD |
| AWE6EMG4 | 60% FTSE Emerging + 40% FTSE EMGBI, in USD |
| AWE6EGU4 | 60% FTSE Emerging + 40% FTSE EMUSDGBI, in USD |
| EZN6EBG4 | 60% FTSE Eurozone + 40% FTSE EuroBIG, in EUR |
| EZN6EGB4 | 60% FTSE Eurozone + 40% FTSE EGBI, in EUR |
| CN56CGB4 | 60% FTSE China A50 + 40% FTSE CNGBI, in CNY |
| CNA6CGP4 | 60% FTSE China A + 40% FTSE CNGPBI, in CNY |
| CAC6CBB4 | 60% FTSE China A All Cap + 40% FTSE CNYBBI, in CNY |

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