

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

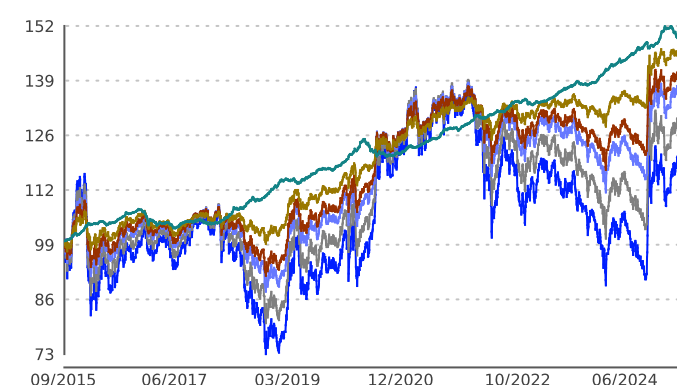
The FTSE China A All Cap Index Series is designed to represent the performance of the China A Shares that are available to international and domestic Chinese investors.

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)

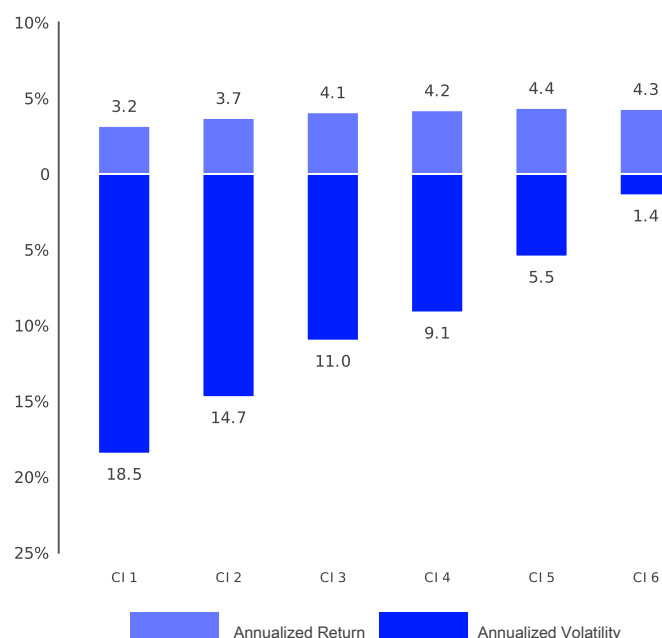


— 100% FTSE China A All Cap (CI 1)
— 80% FTSE China A All Cap + 20% FTSE CNYBBI (CI 2)
— 60% FTSE China A All Cap + 40% FTSE CNYBBI (CI 3)
— 50% FTSE China A All Cap + 50% FTSE CNYBBI (CI 4)
— 30% FTSE China A All Cap + 70% FTSE CNYBBI (CI 5)
— 100% FTSE CNYBBI (CI 6)

Returns vs Volatilities*

FTSE China A All Cap	100%	80%	60%	50%	30%	0%
FTSE CNYBBI	0%	20%	40%	50%	70%	100%
Returns / Volatilities*	0.17	0.25	0.37	0.46	0.80	3.04

* Annualized over 5 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	10.36	9.77	8.99	8.53	7.44	5.40
3 Years	0.29	1.51	2.59	3.08	3.95	4.95
5 Years	3.17	3.70	4.08	4.21	4.36	4.30
Inception	1.39	2.31	3.08	3.40	3.92	4.39
Volatilities						
1 Year	23.06	18.40	13.73	11.38	6.70	1.68
3 Years	18.08	14.40	10.73	8.89	5.25	1.35
5 Years	18.46	14.73	11.00	9.14	5.45	1.41
Inception	19.74	15.73	11.76	9.78	5.88	1.54

* Unhedged in CNY

CORRELATIONS (in %)

	1 Month	6 Months	1 Year	3 Years	5 Years
FTSE China A All Cap and FTSE CNYBBI	-0.40	-0.38	-0.35	-0.30	-0.20

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	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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