FTSE Multi-Asset Composite Index Series
FTSE China A + FTSE Chinese Government and Policy Bank Bond Indexes

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 Indexes

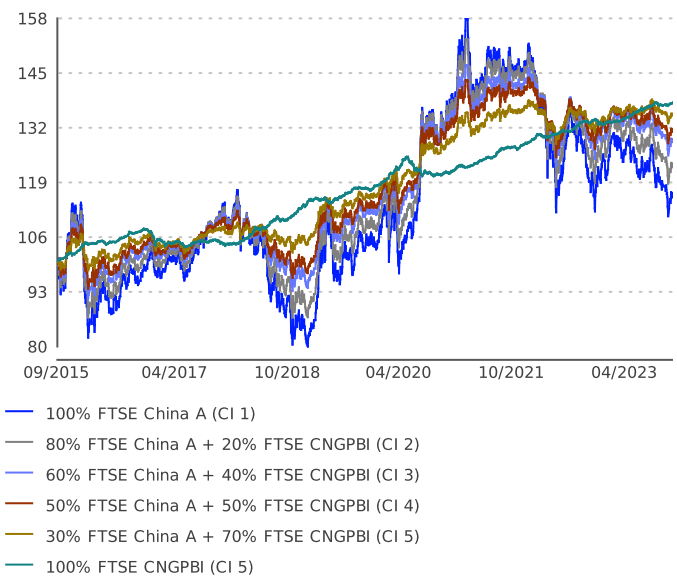
The FTSE China A Index comprises the Large and Mid Cap A Share constituents that meet the stated eligibility requirements. The index constituents are weighted by free float and restrictions applied to foreign investors.

The FTSE Chinese Government and Policy Bank Bond Index (CNGPBI) comprises Yuan-denominated fixed-rate government bonds and policy bank bonds issued in mainland China. The eligible Chinese policy bank bonds are those issued by the China Development Bank, the Agricultural Development Bank of China, and the Export-Import Bank of China.

Please refer to individual factsheets for the FTSE China A Index and FTSE Chinese Government and Policy Bank Bond Index design criteria. These can be found at ftserussell.com.

PERFORMANCE STATISTICS

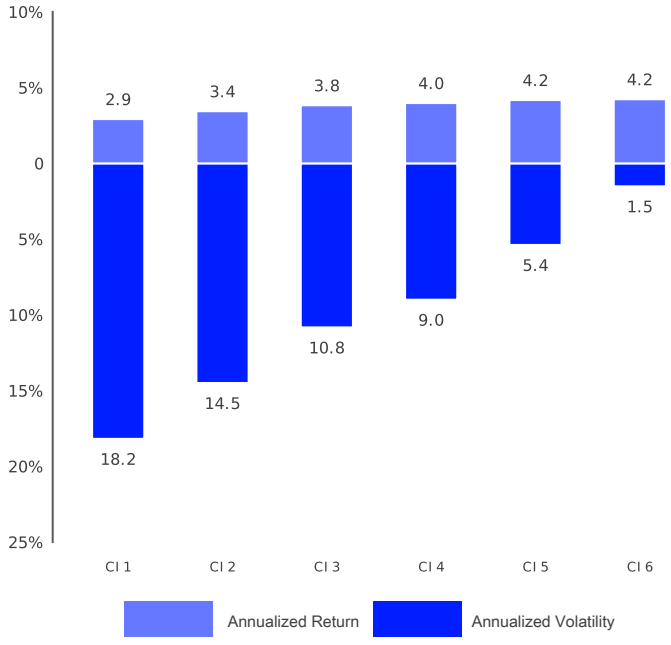
HISTORICAL INDEX LEVEL (Unhedged, in CNY)



Returns vs Volatilities*

FTSE China A	100%	80%	60%	50%	30%	0%
FTSE CNGPBI	0%	20%	40%	50%	70%	100%
Returns / Volatilities*	0.16	0.24	0.35	0.44	0.78	2.80

* Annualized over 5 Years



Source: FTSE Russell as of February 29, 2024. Past performance is no guarantee of future results.
Returns shown prior to April 19, 2019 reflect hypothetical historical performance.
Please see the end for important legal disclosures.

ANNUALIZED RETURNS AND RISKS* (in %)

	FTSE China A	FTSE China A + FTSE CNGPBI				FTSE CNGPBI
	100%	80% FTSE China A + 20% FTSE CNGPBI	60% FTSE China A + 40% FTSE CNGPBI	50% FTSE China A + 50% FTSE CNGPBI	30% FTSE China A + 70% FTSE CNGPBI	100%
Returns						
1 Year	-11.73	-8.27	-4.78	-3.03	0.49	5.78
3 Years	-8.24	-5.52	-2.85	-1.54	1.05	4.80
5 Years	2.92	3.44	3.83	3.98	4.18	4.23
Inception	1.42	2.27	2.96	3.25	3.71	4.12
Volatilities						
1 Year	13.97	11.09	8.24	6.82	4.02	0.99
3 Years	16.46	13.09	9.76	8.10	4.84	1.15
5 Years	18.18	14.50	10.83	9.00	5.38	1.51
Inception	19.03	15.17	11.35	9.45	5.72	1.68

* Unhedged in CNY

CORRELATIONS (in %)

	1 Month	6 Months	1 Year	3 Years	5 Years
FTSE China A and FTSE CNGPBI	-0.43	-0.18	-0.27	-0.12	-0.17

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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