

# FTSE Multi-Asset Composite Index Series

## FTSE China A + FTSE Chinese Government and Policy Bank 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

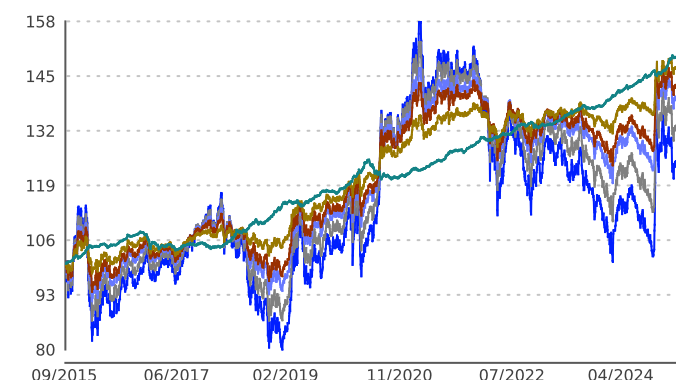
The FTSE China A Index comprises the Large and Mid Cap A Share constituents that meet the stated eligibility requirements. The index constituents are weighted by free float and restrictions applied to foreign investors.

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 [lseg.com](https://lseg.com).

## PERFORMANCE STATISTICS

### HISTORICAL INDEX LEVEL (Unhedged, in CNY)

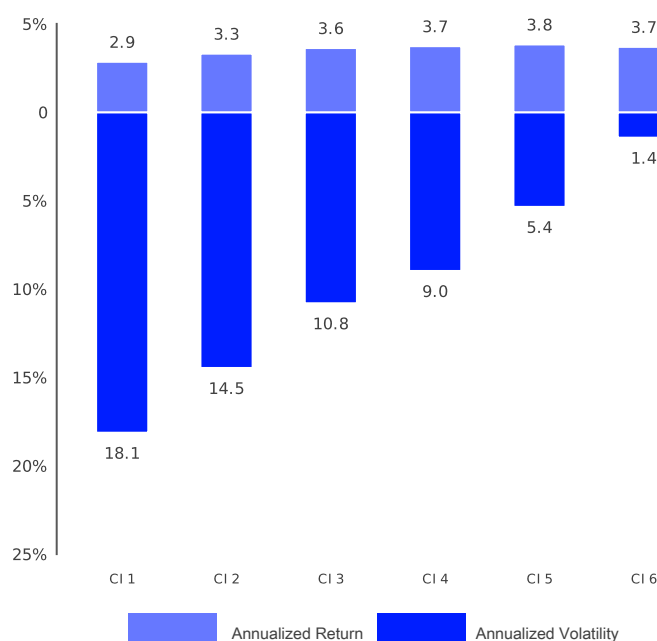


- 100% FTSE China A (CI 1)
- 80% FTSE China A + 20% FTSE CNGPBI (CI 2)
- 60% FTSE China A + 40% FTSE CNGPBI (CI 3)
- 50% FTSE China A + 50% FTSE CNGPBI (CI 4)
- 30% FTSE China A + 70% FTSE CNGPBI (CI 5)
- 100% FTSE CNGPBI (CI 5)

### Returns vs Volatilities\*

|                         |      |      |      |      |      |      |
|-------------------------|------|------|------|------|------|------|
| FTSE China A            | 100% | 80%  | 60%  | 50%  | 30%  | 0%   |
| FTSE CNGPBI             | 0%   | 20%  | 40%  | 50%  | 70%  | 100% |
| Returns / Volatilities* | 0.16 | 0.23 | 0.34 | 0.42 | 0.72 | 2.57 |

\* Annualized over 5 Years



ANNUALIZED RETURNS AND RISKS\* (in %)

| FTSE China A |       | FTSE China A + FTSE CNGPBI            |                                       |                                       |                                       | FTSE CNGPBI |
|--------------|-------|---------------------------------------|---------------------------------------|---------------------------------------|---------------------------------------|-------------|
| 100%         |       | 80% FTSE China A +<br>20% FTSE CNGPBI | 60% FTSE China A +<br>40% FTSE CNGPBI | 50% FTSE China A +<br>50% FTSE CNGPBI | 30% FTSE China A +<br>70% FTSE CNGPBI | 100%        |
| Returns      |       |                                       |                                       |                                       |                                       |             |
| 1 Year       | 6.46  | 6.63                                  | 6.62                                  | 6.55                                  | 6.25                                  | 5.42        |
| 3 Years      | 1.24  | 2.23                                  | 3.08                                  | 3.45                                  | 4.08                                  | 4.72        |
| 5 Years      | 2.86  | 3.32                                  | 3.63                                  | 3.74                                  | 3.84                                  | 3.70        |
| Inception    | 2.19  | 2.92                                  | 3.49                                  | 3.71                                  | 4.04                                  | 4.25        |
| Volatilities |       |                                       |                                       |                                       |                                       |             |
| 1 Year       | 22.02 | 17.58                                 | 13.13                                 | 10.89                                 | 6.43                                  | 1.56        |
| 3 Years      | 17.55 | 13.99                                 | 10.43                                 | 8.65                                  | 5.11                                  | 1.30        |
| 5 Years      | 18.13 | 14.47                                 | 10.81                                 | 8.98                                  | 5.35                                  | 1.44        |
| Inception    | 19.28 | 15.37                                 | 11.49                                 | 9.57                                  | 5.77                                  | 1.67        |

\* Unhedged in CNY

CORRELATIONS (in %)

|                              | 1 Month | 6 Months | 1 Year | 3 Years | 5 Years |
|------------------------------|---------|----------|--------|---------|---------|
| FTSE China A and FTSE CNGPBI | -0.71   | -0.28    | -0.34  | -0.30   | -0.21   |

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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