



FTSE/JSE Multi-Asset Composite Index Series - Domestic FTSE/JSE All Share Index + FTSE/JSE All Bond Index

Multi-Asset | South African Rand

The FTSE/JSE Multi-Asset Composite Index Series - Domestic is a range of fully integrated multi-asset benchmarks designed to provide broad measures of cross-asset market performance for the South African market. The series includes a range of indices covering different local and global asset classes; including South African equity, fixed income, and property, as well as some versions which include global equity and fixed income exposure. A variety of benchmarks are available with different asset class exposures, with each benchmark available in a selection of weighting ratios to proxy a range of asset class allocations.

The FTSE/JSE Multi-Asset Composite Index Series - Domestic includes benchmarks with exposure to domestic South African assets; including local equity and local fixed income.

Underlying Indices

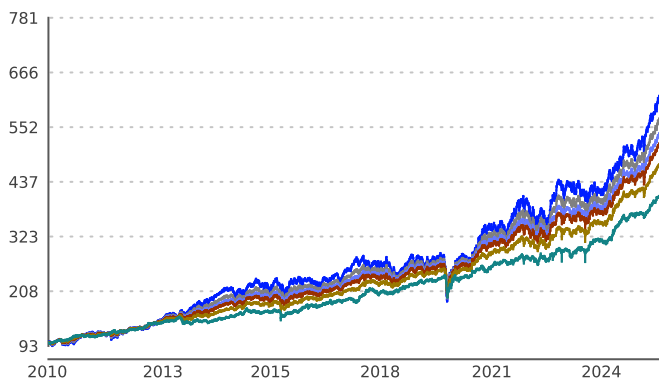
The FTSE/JSE All-Share Index (ALSH) is designed to represent the performance of South African companies, providing investors with a comprehensive and complementary set of indices, which measure the performance of the major capital and industry segments of the South African market.

The FTSE/JSE All Bond Index (ALBI) comprises the top 20 "vanilla" bonds ranked dually by liquidity and market capitalization. The ALBI Index includes only conventional listed vanilla bonds, with fixed, semi-annual coupons. Bonds with a term less than one year are excluded.

Please refer to individual factsheets for the FTSE/JSE All Share Index and FTSE/JSE All Bond Index design criteria. These can be found at lseg.com.

PERFORMANCE STATISTICS

HISTORICAL INDEX LEVEL (Unhedged, in ZAR)

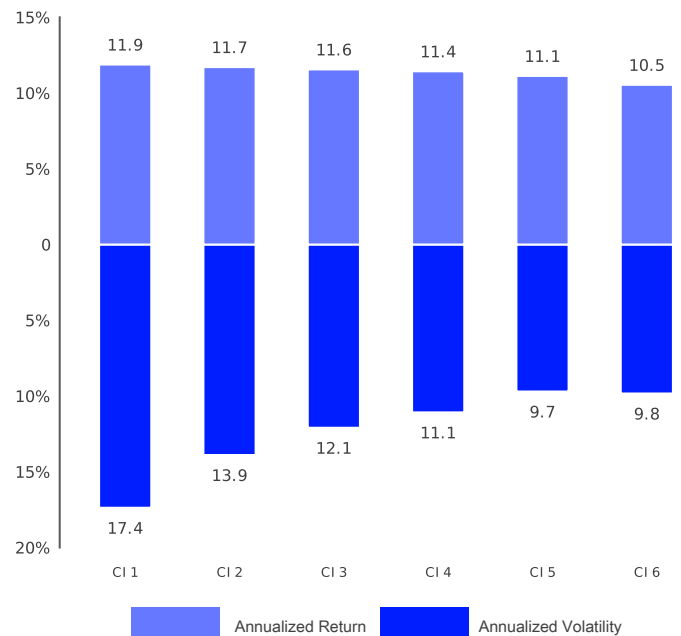


- 100% FTSE/JSE ALSH (CI 1)
- 75% FTSE/JSE ALSH + 25% FTSE/JSE ALBI (CI 2)
- 60% FTSE/JSE ALSH + 40% FTSE/JSE ALBI (CI 3)
- 50% FTSE/JSE ALSH + 50% FTSE/JSE ALBI (CI 4)
- 30% FTSE/JSE ALSH + 70% FTSE/JSE ALBI (CI 5)
- 100% FTSE/JSE ALBI (CI 6)

Returns vs Volatilities*

FTSE/JSE ALSH	100%	75%	60%	50%	30%	0%
FTSE/JSE ALBI	0%	25%	40%	50%	70%	100%
Returns / Volatilities*	0.68	0.84	0.96	1.03	1.15	1.07

* Annualized over 10 Years



ANNUALIZED RETURNS AND RISKS* (in %)

	FTSE/JSE ALSH	FTSE/JSE ALSH + FTSE/JSE ALBI				FTSE/JSE ALBI
	100%	75% FTSE/JSE ALSH + 25% FTSE/JSE ALBI	60% FTSE/JSE ALSH + 40% FTSE/JSE ALBI	50% FTSE/JSE ALSH + 50% FTSE/JSE ALBI	30% FTSE/JSE ALSH + 70% FTSE/JSE ALBI	100%
Returns						
1 Year	30.14	28.20	27.02	26.22	24.63	22.21
3 Years	17.88	17.47	17.20	17.01	16.61	15.93
5 Years	15.87	15.12	14.63	14.30	13.59	12.46
10 Years	11.88	11.71	11.56	11.43	11.13	10.54
Inception	12.75	12.16	11.75	11.46	10.83	9.75
Volatilities						
1 Year	17.02	13.92	12.21	11.15	9.38	8.05
3 Years	15.63	12.72	11.26	10.46	9.43	9.67
5 Years	16.70	13.41	11.77	10.90	9.87	10.53
10 Years	17.37	13.89	12.09	11.08	9.70	9.83
Inception	16.63	13.18	11.38	10.35	8.91	8.97

CORRELATIONS (in %)

	1 Month	6 Months	1 Year	3 Years	5 Years	10 Years
FTSE/JSE ALSH and FTSE/JSE ALBI	0.93	0.62	0.52	0.33	0.25	0.28

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