

# FTSE/JSE Multi-Asset Composite Index Series - Domestic FTST/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

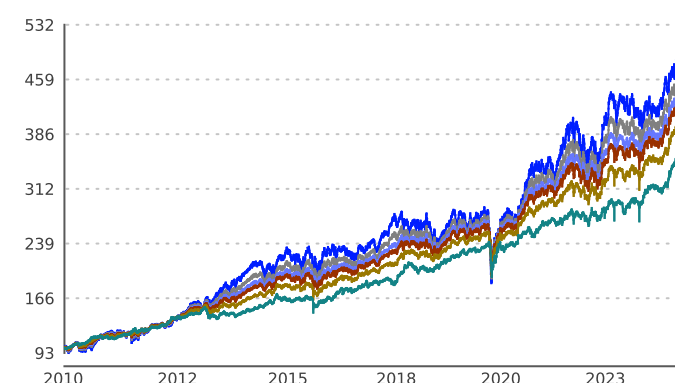
The FTSE/JSE All-Share Index (ALSH) is designed to represent the performance of South African companies, providing investors with a comprehensive and complementary set of indices, which measure the performance of the major capital and industry segments of the South African market.

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 FTST/JSE All Share Index and FTSE/JSE All Bond Index design criteria. These can be found at [lseg.com](https://lseg.com).

## PERFORMANCE STATISTICS

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

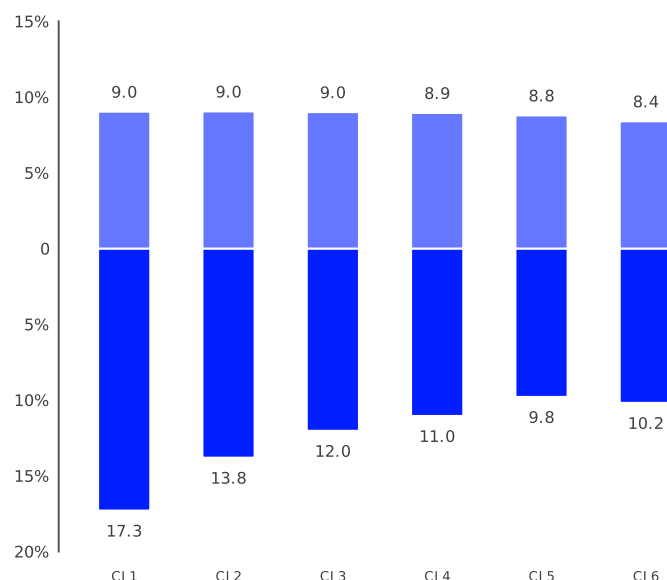


- 100% FTSE/JSE ALSH (CI 1)
- 75% FTSE/JSE ALSH + 25% FTSE/JSE ALBI (CI 2)
- 60% FTSE/JSE ALSH + 40% FTSE/JSE ALBI (CI 3)
- 50% FTSE/JSE ALSH + 50% FTSE/JSE ALBI (CI 4)
- 30% FTSE/JSE ALSH + 70% FTSE/JSE ALBI (CI 5)
- 100% FTSE/JSE ALBI (CI 6)

### Returns vs Volatilities\*

FTSE/JSE ALSH	100%	75%	60%	50%	30%	0%
FTSE/JSE ALBI	0%	25%	40%	50%	70%	100%
Returns / Volatilities*	0.52	0.66	0.75	0.81	0.90	0.82

\* Annualized over 10 Years



Annualized Return Annualized Volatility

## 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	22.81	22.17	21.77	21.51	20.96	20.11
3 Years	9.40	9.62	9.72	9.77	9.83	9.82
5 Years	19.04	17.35	16.28	15.56	14.06	11.73
10 Years	9.03	9.05	9.00	8.95	8.79	8.40
Inception	11.46	11.01	10.68	10.44	9.91	8.98
Volatilities						
1 Year	12.25	9.88	8.63	7.91	6.88	6.74
3 Years	15.94	12.84	11.45	10.80	10.37	11.94
5 Years	16.89	13.42	11.70	10.79	9.81	10.79
10 Years	17.30	13.81	12.03	11.05	9.79	10.19
Inception	16.50	13.05	11.25	10.23	8.84	9.03

## CORRELATIONS (in %)

	1 Month	6 Months	1 Year	3 Years	5 Years	10 Years
FTSE/JSE ALSH and FTSE/JSE ALBI	-0.33	0.25	0.33	0.19	0.18	0.25

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