

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

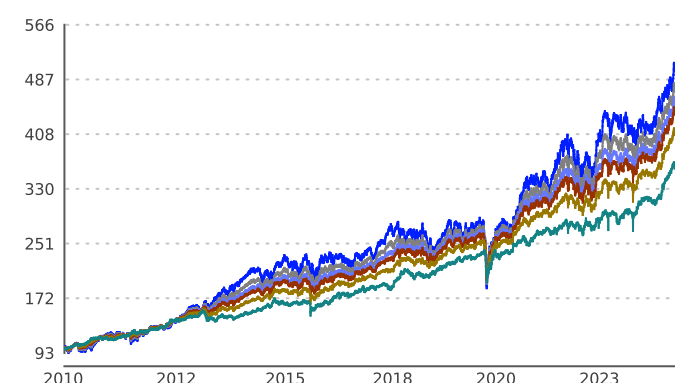
The FTSE/JSE All-Share Index (ALSH) is designed to represent the performance of South African companies, providing investors with a comprehensive and complementary set of indices, which measure the performance of the major capital and industry segments of the South African market.

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.

PERFORMANCE STATISTICS

HISTORICAL INDEX LEVEL (Unhedged, in ZAR)

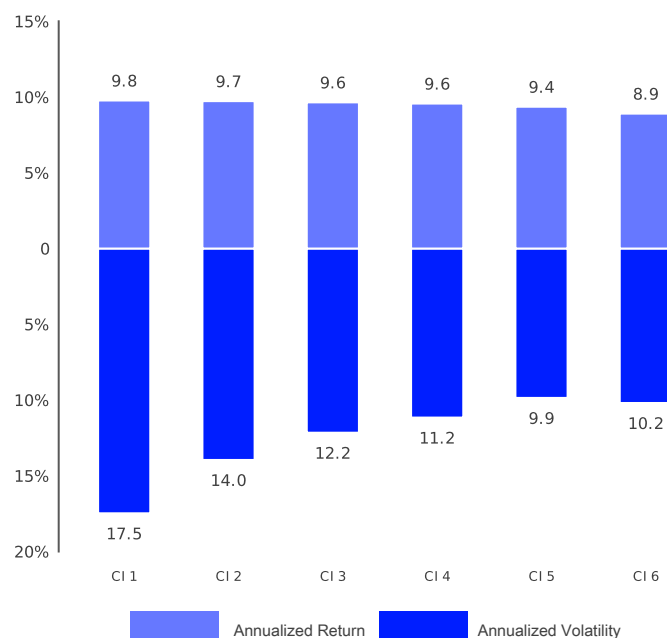


- 100% FTSE/JSE ALSH (CI 1)
- 75% FTSE/JSE ALSH + 25% FTSE/JSE ALBI (CI 2)
- 60% FTSE/JSE ALSH + 40% FTSE/JSE ALBI (CI 3)
- 50% FTSE/JSE ALSH + 50% FTSE/JSE ALBI (CI 4)
- 30% FTSE/JSE ALSH + 70% FTSE/JSE ALBI (CI 5)
- 100% FTSE/JSE ALBI (CI 6)

Returns vs Volatilities*

FTSE/JSE ALSH	100%	75%	60%	50%	30%	0%
FTSE/JSE ALBI	0%	25%	40%	50%	70%	100%
Returns / Volatilities*	0.56	0.70	0.79	0.86	0.95	0.87

* 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	27.38	26.02	25.19	24.64	23.52	21.82
3 Years	13.66	13.20	12.89	12.66	12.17	11.35
5 Years	17.60	15.84	14.74	14.00	12.48	10.13
10 Years	9.77	9.73	9.65	9.57	9.36	8.90
Inception	11.86	11.34	10.98	10.71	10.13	9.12
Volatilities						
1 Year	14.48	11.63	10.08	9.14	7.63	6.87
3 Years	16.05	13.00	11.62	10.97	10.50	11.96
5 Years	16.57	13.13	11.41	10.51	9.49	10.42
10 Years	17.48	13.96	12.16	11.16	9.86	10.19
Inception	16.57	13.10	11.30	10.27	8.86	9.01

CORRELATIONS (in %)

	1 Month	6 Months	1 Year	3 Years	5 Years	10 Years
FTSE/JSE ALSH and FTSE/JSE ALBI	0.08	0.47	0.39	0.22	0.17	0.26

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