FTSE Multi-Asset Composite Index Series
FTSE China A50 + FTSE Chinese Government 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

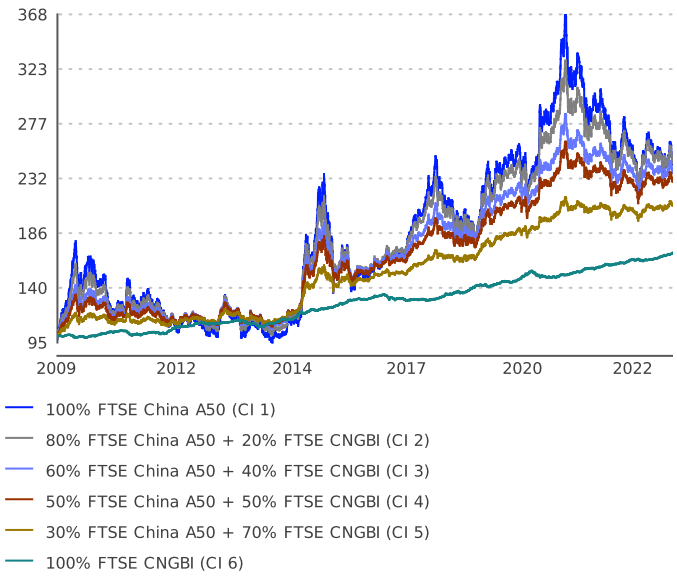
The FTSE China A50 Index is the benchmark for investors to access the China domestic market through A Shares – securities of companies incorporated in mainland China and traded on the Shanghai or Shenzhen stock exchanges. It is a real-time, tradable index comprising the largest 50 A Share companies by full market capitalisation.

The FTSE Chinese Government Bond Index (CNGBI) comprises fixed-rate government bonds issued in mainland China. To improve liquidity, any bonds with maturity greater than 30 years from issuance are excluded from the index.

Please refer to individual factsheets for the FTSE China A50 Index and FTSE Chinese Government Bond Index design criteria. These can be found at ftserussell.com.

PERFORMANCE STATISTICS

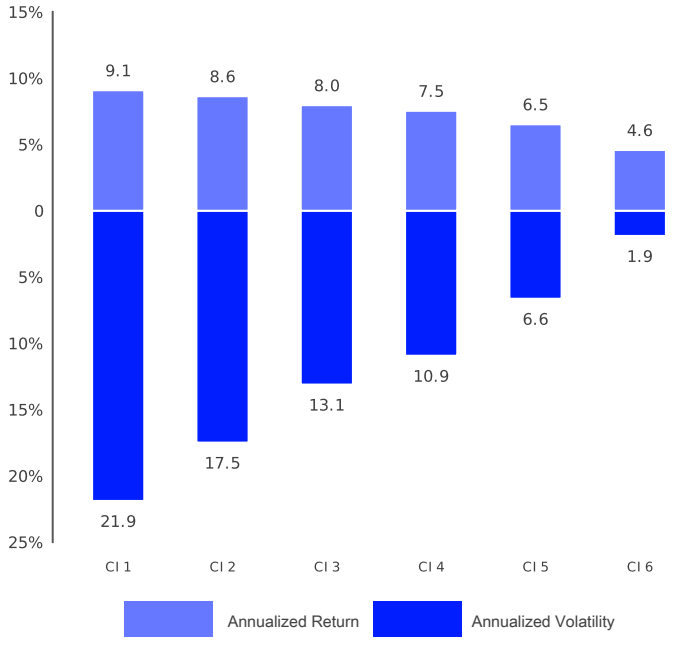
HISTORICAL INDEX LEVEL (Unhedged, in CNY)



Returns vs Volatilities*

FTSE China A50	100%	80%	60%	50%	30%	0%
FTSE CNGBI	0%	20%	40%	50%	70%	100%
Returns / Volatilities*	0.42	0.49	0.61	0.69	0.98	2.41

* Annualized over 10 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 A50	FTSE China A50 + FTSE CNGBI				FTSE CNGBI
	100%	80% FTSE China A50 + 20% FTSE CNGBI	60% FTSE China A50 + 40% FTSE CNGBI	50% FTSE China A50 + 50% FTSE CNGBI	30% FTSE China A50 + 70% FTSE CNGBI	100%
Returns						
1 Year	-8.39	-5.49	-2.59	-1.15	1.73	6.00
3 Years	-11.10	-7.80	-4.55	-2.95	0.20	4.76
5 Years	1.66	2.46	3.09	3.35	3.75	4.06
10 Years	9.09	8.64	7.96	7.54	6.52	4.58
Inception	5.87	5.98	5.83	5.65	5.09	3.75
Volatilities						
1 Year	14.21	11.29	8.40	6.96	4.11	1.07
3 Years	18.31	14.57	10.86	9.01	5.37	1.24
5 Years	19.12	15.24	11.38	9.46	5.66	1.67
10 Years	21.89	17.49	13.11	10.94	6.64	1.90
Inception	22.31	17.82	13.36	11.15	6.78	2.00

* Unhedged in CNY

CORRELATIONS (in %)

	1 Month	6 Months	1 Year	3 Years	5 Years	10 Years
FTSE China A50 and FTSE CNGBI	-0.34	-0.12	-0.26	-0.16	-0.17	-0.05

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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