# FTSE/JSE Multi-Asset Composite Index Series - Domestic
# FTST/JSE All Share Index + FTSE/JSE Inflation-Linked Government 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.

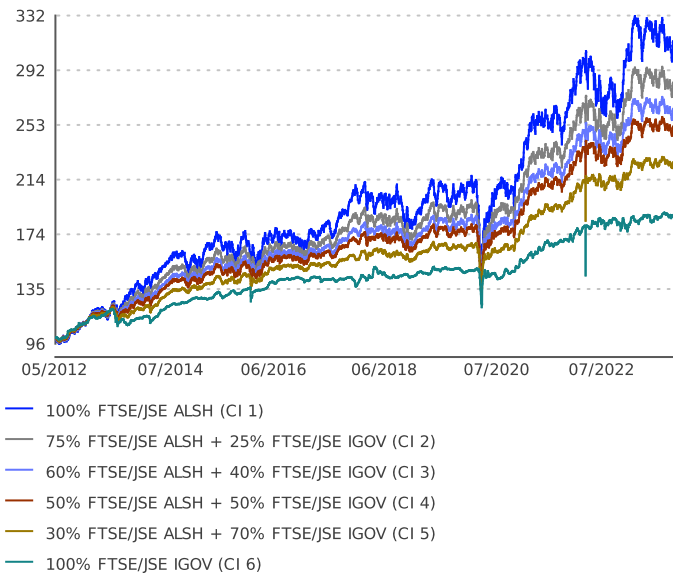
**Underlying Indexes**
The FTSE/JSE All-Share Index (ALSH) is designed to represent the performance of South African companies, providing investors with a comprehensive and complementary set of indices, which measure the performance of the major capital and industry segments of the South African market.

The FTSE/JSE Inflation-Linked Government Index (IGOV) comprises bonds that are issued by the Republic of South Africa in the FTSE/JSE Inflation-Linked Index (CILI) which includes the top 15 bonds whose returns are linked to the Consumer Price Index, ranked dually by liquidity and market capitalization. The CILI index includes conventional CPI instruments, which have a fixed (even if zero) semi-annual coupon inflated by the four month lagged Headline CPI for all urban areas. Bonds with remaining terms of less than one year are excluded.

Please refer to individual factsheets for the FTST/JSE All Share Index and FTSE/JSE Inflation-Linked Government Index design criteria. These can be found at ftserussell.com.

## PERFORMANCE STATISTICS

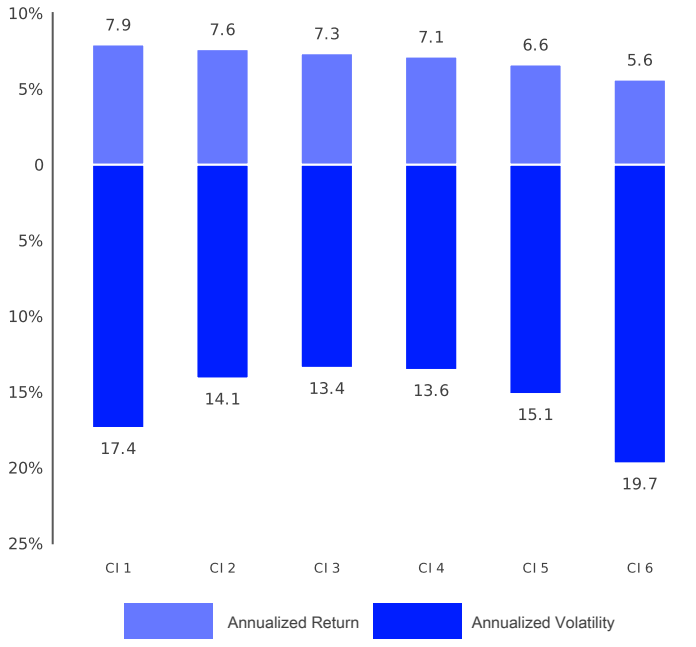
HISTORICAL INDEX LEVEL (Unhedged, in ZAR)




Returns vs Volatilities*

| FTSE/JSE ALSH | 100% | 75% | 60% | 50% | 30% | 0% |
|---|---|---|---|---|---|---|
| FTSE/JSE IGOV | 0% | 25% | 40% | 50% | 70% | 100% |
| Returns / Volatilities* | 0.46 | 0.54 | 0.55 | 0.53 | 0.44 | 0.28 |

* Annualized over 10 Years






Source: FTSE Russell as of February 29, 2024. Past performance is no guarantee of future results.
Please see the end for important legal disclosures.

## ANNUALIZED RETURNS AND RISKS* (in %)

| | FTSE/JSE ALSH | FTSE/JSE ALSH + FTSE/JSE IGOV | | | | FTSE/JSE IGOV |
|---|---|---|---|---|---|---|
| | 100% | 75% FTSE/JSE ALSH + 25% FTSE/JSE IGOV | 60% FTSE/JSE ALSH + 40% FTSE/JSE IGOV | 50% FTSE/JSE ALSH + 50% FTSE/JSE IGOV | 30% FTSE/JSE ALSH + 70% FTSE/JSE IGOV | 100% |
| **Returns** | | | | | | |
| 1 Year | -2.85 | -0.43 | 1.03 | 2.00 | 3.95 | 6.87 |
| 3 Years | 7.51 | 7.94 | 8.03 | 8.02 | 7.85 | 7.17 |
| 5 Years | 9.31 | 8.92 | 8.55 | 8.25 | 7.53 | 6.12 |
| 10 Years | 7.93 | 7.62 | 7.35 | 7.13 | 6.61 | 5.61 |
| Inception | 10.03 | 9.24 | 8.69 | 8.29 | 7.41 | 5.91 |
| **Volatilities** | | | | | | |
| 1 Year | 15.53 | 18.45 | 24.01 | 28.27 | 37.21 | 50.86 |
| 3 Years | 17.37 | 15.94 | 17.90 | 20.01 | 25.35 | 34.60 |
| 5 Years | 19.61 | 16.55 | 16.68 | 17.56 | 20.77 | 27.63 |
| 10 Years | 17.39 | 14.12 | 13.42 | 13.56 | 15.15 | 19.72 |
| Inception | 16.79 | 13.59 | 12.80 | 12.83 | 14.13 | 18.26 |

## CORRELATIONS (in %)

| | 1 Month | 6 Months | 1 Year | 3 Years | 5 Years | 10 Years |
|---|---|---|---|---|---|---|
| FTSE/JSE ALSH and FTSE/JSE IGOV | -0.14 | 0.08 | 0.06 | 0.01 | 0.04 | 0.03 |

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