As rulers of a multi-ethnic and multi-religious empire, the emperors of the Yuan dynasty were faced with the challenge of establishing the legitimacy of their rule over very different groups of subjects. As Herbert Franke and Pamela Crossley have each argued, emperors in such multi-cultural empires had to play different roles to different constituencies. This paper examines the efforts of Mongol nobles to establish the legitimacy of their rule over their Muslim subjects, by looking at cultural cross-fertilization in the sources on Prince Ananda, a grandson of Khubilai Khan and an important figure in the political and military arenas of the Mongol Empire. The descriptions of this prince in Islamic, Tibetan, and Chinese sources contain great discrepancies. The Persian source *Jami al-tawarikh* describes him as a pious Muslim and frenzied propagator of Islam. Buddhist documents show that he received a Buddhist education from a very early age and was always a faithful patron of Buddhism. According to Chinese records, he was a filial grandson to his grandparents and a brave Mongol general. This paper traces reasons for these discrepancies and argues that the discrepancies reflect Prince Ananda’s attempts to be a universal ruler and to establish the legitimacy of his rule over Muslim subjects, a group who often had tensions with their non-Islamic overlords (as the work of Kim Hodong has shown for the Qing dynasty). This article demonstrates that with the failure of Prince Ananda’s cross-cultural politics, the Mongols were unable to establish the legitimacy of their rule over their Muslim subjects in China, with lasting consequences for later dynasties and up to the present day.