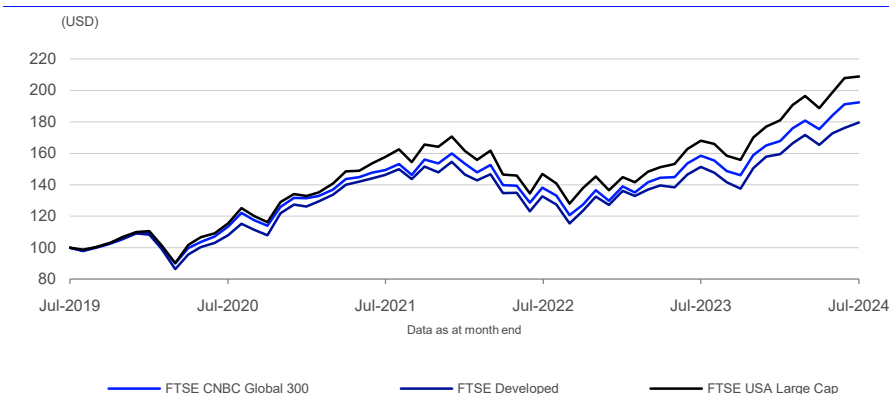


FTSE CNBC Global 300 Index

Data as at: 31 July 2024

The FTSE CNBC Global 300 Index is calculated by FTSE Group and featured in various CNBC news programmes. It is designed to show broad market performance world-wide across all industries, developed and emerging markets. Index constituents are derived from the FTSE Global Equity Index Series, which incorporates developed and emerging markets. FTSE CNBC Global 300 sector indices are also available, based on the Industry Classification Benchmark (ICB) supersector classification.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE CNBC Global 300	9.8	14.7	16.7	21.5	29.0	92.5	8.9	14.0	10.4	16.0	16.9
FTSE Developed	8.5	12.5	13.7	18.6	22.7	79.5	7.1	12.4	9.9	16.0	17.8
FTSE USA Large Cap	10.7	15.4	18.0	24.3	32.5	109.0	9.8	15.9	11.9	17.6	18.1

* Compound annual returns measured over 3 and 5 years respectively

** Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

Year-on-Year Performance - Total Return

Index % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE CNBC Global 300	5.1	-0.1	9.3	23.2	-6.6	29.1	20.7	21.4	-18.8	27.1
FTSE Developed	5.1	-0.3	8.2	23.9	-8.6	28.0	16.7	21.4	-17.8	24.2
FTSE USA Large Cap	13.6	1.5	11.6	22.7	-3.5	32.1	22.0	27.3	-20.0	29.7

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE CNBC Global 300	2.0	0.5	0.8	0.8	-9.2	-25.7	-31.1	-31.1
FTSE Developed	1.8	0.4	0.7	0.7	-10.4	-26.1	-34.0	-34.0
FTSE USA Large Cap	2.0	0.6	0.9	0.9	-9.1	-26.0	-32.8	-32.8

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown – based on daily data

FEATURES

Coverage

The index comprises the largest 14 stocks by full market capitalisation from each of the 19 Industry Classification Benchmark Supersectors (using FTSE All Cap Developed Index), as well as the 34 largest stocks from the emerging markets (using FTSE Emerging All Cap Index). The index maintains a fixed number of constituents.

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are selected and weighted to ensure that the index is investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

Index rules are freely available on the FTSE website.

Availability

The index is calculated based on price and total return methodologies, both real time every 15 seconds and end-of-day.

Industry Classification Benchmark

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	USA	Technology Hardware and Equipment	3,223,862	7.27
Microsoft Corp	USA	Software and Computer Services	3,106,906	7.01
Nvidia	USA	Technology Hardware and Equipment	2,779,128	6.27
Amazon.Com	USA	Retailers	1,734,570	3.91
Meta Platforms Inc	USA	Software and Computer Services	1,038,941	2.34
Alphabet Class A	USA	Software and Computer Services	1,006,887	2.27
Alphabet Class C	USA	Software and Computer Services	851,644	1.92
Broadcom	USA	Technology Hardware and Equipment	729,607	1.65
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	683,181	1.54
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	682,041	1.54
Totals			15,836,767	35.73

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	20	15,385,679	34.72
1510	Telecommunications	15	1,475,463	3.33
2010	Health Care	15	4,255,605	9.60
3010	Banks	22	2,307,249	5.21
3020	Financial Services	15	2,009,407	4.53
3030	Insurance	14	1,043,504	2.35
3510	Real Estate	14	775,762	1.75
4010	Automobiles and Parts	14	1,273,867	2.87
4020	Consumer Products and Services	14	1,084,997	2.45
4030	Media	14	781,854	1.76
4040	Retailers	14	3,534,628	7.98
4050	Travel and Leisure	14	841,090	1.90
4510	Food Beverage and Tobacco	14	1,392,399	3.14
4520	Personal Care Drug and Grocery Stores	14	1,053,088	2.38
5010	Construction and Materials	14	584,119	1.32
5020	Industrial Goods and Services	16	2,540,224	5.73
5510	Basic Resources	14	591,094	1.33
5520	Chemicals	13	702,278	1.58
6010	Energy	16	1,800,955	4.06
6510	Utilities	14	886,189	2.00
Totals		300	44,319,451	100.00

Index Characteristics

Attributes	FTSE CNBC Global 300
Number of constituents	300
Net MCap (USDm)	44,319,451
Dividend Yield %	1.57
Constituent Sizes (Net MCap USDm)	
Average	147,732
Largest	3,223,862
Smallest	1,077
Median	64,636
Weight of Largest Constituent (%)	7.27
Top 10 Holdings (% Index MCap)	35.73

INFORMATION

Index Universe

FTSE Global Equity Index Series

Index Launch

31 August 2006

Base Date

31 July 2006

Base Value

5000

Investability Screen

Free-float adjusted and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD

Review Dates

Semi-annually in March & September

History

Available from June 2001

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	4	351,654	0.79
Belgium	1	52,137	0.12
Brazil	3	105,915	0.24
Canada	8	496,800	1.12
China	27	844,497	1.91
Denmark	1	404,070	0.91
France	12	1,009,082	2.28
Germany	9	540,415	1.22
Hong Kong	1	75,439	0.17
India	14	628,011	1.42
Indonesia	3	64,114	0.14
Italy	3	138,051	0.31
Japan	17	1,167,669	2.63
Korea	2	313,921	0.71
Mexico	3	53,673	0.12
Netherlands	3	420,260	0.95
Norway	1	22,947	0.05
Saudi Arabia	7	181,109	0.41
Spain	2	130,201	0.29
Sweden	1	17,542	0.04
Switzerland	9	1,112,223	2.51
Taiwan	2	736,972	1.66
UAE	1	1,997	0.00
UK	16	1,515,185	3.42
USA	150	33,935,567	76.57
Totals	300	44,319,451	100.00



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EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 7228 5659