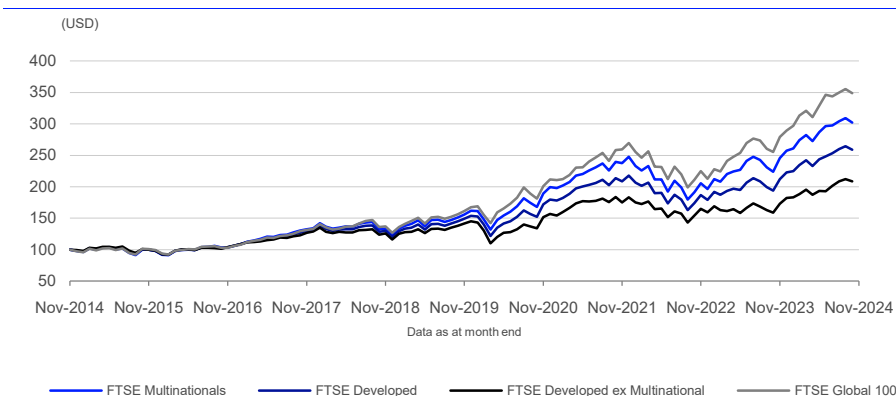


FTSE Multinationals Index

Data as at: 29 November 2024

FTSE Multinationals Index Series allows investors to make a clear distinction between companies exposed to local and global economic factors, enabling them to improve their risk control and better manage their portfolio's exposure to local versus international economic factors. Each constituent of the FTSE Multinationals Index Series is a current constituent of the FTSE Developed Index.

10-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 Multinationals	3.1	9.3	21.8	27.4	32.0	101.3	9.7	15.0	12.2	17.7	18.4
FTSE Developed	4.0	11.0	21.4	27.4	29.5	81.3	9.0	12.6	10.3	16.3	17.9
FTSE Developed ex Multinational	5.6	14.0	20.7	27.4	25.7	55.7	7.9	9.3	9.1	15.4	17.8
FTSE Global 100	3.2	9.8	24.8	29.4	39.3	124.2	11.7	17.5	13.8	18.2	18.2

* 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 Multinationals	3.9	0.1	8.3	26.2	-7.7	30.8	23.3	24.4	-20.8	31.0
FTSE Developed	5.1	-0.3	8.2	23.9	-8.6	28.0	16.7	21.4	-17.8	24.2
FTSE Developed ex Multinational	6.5	-0.7	8.0	21.2	-9.8	24.6	8.0	16.9	-12.9	14.5
FTSE Global 100	4.5	1.7	7.1	25.1	-4.5	32.0	26.3	27.4	-21.0	36.1

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Multinationals	2.2	0.5	0.8	0.8	-10.1	-28.3	-32.6	-32.6
FTSE Developed	2.6	0.5	0.7	0.7	-8.2	-26.1	-34.0	-34.0
FTSE Developed ex Multinational	3.0	0.5	0.5	0.6	-5.7	-22.6	-35.9	-35.9
FTSE Global 100	2.0	0.6	1.0	0.9	-11.7	-27.3	-30.2	-30.2

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

Drawdown – based on daily data

FEATURES

Coverage

Multinationals are defined as companies that derive 30% or more of their revenue from outside of the domestic region in which they are incorporated (as determined by the latest published report and accounts). The three domestic regions are Americas, Asia/Pacific and Europe/Middle East/Africa. Stocks that derive 70% or more of their revenue in their domestic region are classified as ex-Multinationals and allocated to the local index series.

Objective

The indices are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are selected and weighted to ensure that the indices are investable.

Liquidity

Stocks in the underlying universe are screened to ensure that the indices are tradable.

Transparency

The index uses a transparent, rules-based construction process. Index Rules are freely available on the FTSE website.

Industry Classification Benchmark

Index constituents are categorised 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	3,445,241	7.56
Nvidia	USA	Technology Hardware and Equipment	3,230,790	7.09
Microsoft Corp	USA	Software and Computer Services	3,144,856	6.90
Amazon.Com	USA	Retailers	1,928,547	4.23
Meta Platforms Inc	USA	Software and Computer Services	1,256,628	2.76
Alphabet Class A	USA	Software and Computer Services	991,684	2.18
Tesla	USA	Automobiles and Parts	957,949	2.10
Alphabet Class C	USA	Software and Computer Services	838,561	1.84
Broadcom	USA	Technology Hardware and Equipment	735,964	1.61
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	635,836	1.39
Totals			17,166,057	37.65

ICB Supersector Breakdown

		FTSE Multinationals			FTSE Developed ex Multinational		
ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	101	18,370,148	40.29	91	1,981,577	7.31
1510	Telecommunications	12	735,635	1.61	37	1,145,961	4.23
2010	Health Care	112	5,758,601	12.63	55	1,798,889	6.64
3010	Banks	8	689,125	1.51	103	3,845,914	14.20
3020	Financial Services	26	1,173,616	2.57	67	2,539,795	9.38
3030	Insurance	21	824,068	1.81	62	1,488,499	5.49
3510	Real Estate	8	213,649	0.47	130	1,477,411	5.45
4010	Automobiles and Parts	39	1,625,280	3.56	20	168,692	0.62
4020	Consumer Products and Services	48	1,250,114	2.74	53	579,797	2.14
4030	Media	20	747,045	1.64	17	333,047	1.23
4040	Retailers	3	1,933,923	4.24	55	2,321,844	8.57
4050	Travel and Leisure	21	802,722	1.76	51	543,721	2.01
4510	Food Beverage and Tobacco	39	1,585,308	3.48	61	573,743	2.12
4520	Personal Care Drug and Grocery Stores	9	872,376	1.91	46	587,469	2.17
5010	Construction and Materials	25	506,159	1.11	38	378,974	1.40
5020	Industrial Goods and Services	181	5,577,348	12.23	162	3,399,839	12.55
5510	Basic Resources	24	463,614	1.02	38	520,035	1.92
5520	Chemicals	37	788,122	1.73	32	133,781	0.49
6010	Energy	14	1,422,614	3.12	57	1,464,465	5.41
6510	Utilities	12	251,220	0.55	81	1,806,362	6.67
Totals		760	45,590,686	100.00	1256	27,089,817	100.00

Index Characteristics

Attributes	FTSE Multinationals	FTSE Developed ex Multinational
Number of constituents	760	1256
Net MCap (USDm)	45,590,686	27,089,817
Dividend Yield %	1.38	2.27
Constituent Sizes (Net MCap USDm)		
Average	59,988	21,568
Largest	3,445,241	714,710
Smallest	160	124
Median	15,082	5,962
Weight of Largest Constituent (%)	7.56	2.64
Top 10 Holdings (% Index MCap)	37.65	15.91

INFORMATION

Index Universe

FTSE Developed Index

Index Launch

1 October 1999

Base Date

30 September 1999

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Review Dates

Annually in September. Any changes to constituents of the FTSE Developed Index are made simultaneously to the constituent (if present) in the FTSE Multinationals Index

Daily Index Changes

A constituent's classification as Multinational or Local will be reviewed and adjusted as appropriate (e.g. in respect of corporate actions, share in issue or other relevant events)

Currency

USD, GBP, JPY, EUR

End-of-Day Distribution

Via FTP and email

Country/Market Breakdown

Country/Market	FTSE Multinationals			FTSE Developed ex Multinational		
	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Australia	34	455,944	1.00	70	987,529	3.65
Austria	1	3,880	0.01	6	33,485	0.12
Belgium	5	120,383	0.26	8	50,720	0.19
Canada	11	407,760	0.89	37	1,577,819	5.82
Denmark	12	452,187	0.99	7	70,257	0.26
Finland	5	57,086	0.13	9	108,440	0.40
France	43	1,349,916	2.96	24	398,517	1.47
Germany	48	1,206,545	2.65	19	309,164	1.14
Hong Kong	23	96,812	0.21	47	287,819	1.06
Ireland	2	17,094	0.04	3	30,172	0.11
Israel	9	53,203	0.12	20	72,426	0.27
Italy	13	148,158	0.32	23	346,429	1.28
Japan	105	1,971,846	4.33	391	2,528,223	9.33
Korea	40	417,962	0.92	117	367,585	1.36
Netherlands	18	594,561	1.30	11	127,972	0.47
New Zealand	2	16,449	0.04	11	38,790	0.14
Norway	7	34,224	0.08	9	73,168	0.27
Poland	-	-	-	10	53,139	0.20
Portugal	2	14,356	0.03	2	12,414	0.05
Singapore	8	23,736	0.05	27	231,693	0.86
Spain	14	317,168	0.70	10	152,411	0.56
Sweden	28	379,565	0.83	25	168,410	0.62
Switzerland	39	1,469,274	3.22	14	153,115	0.57
UK	57	2,210,427	4.85	43	514,175	1.90
USA	234	33,772,146	74.08	313	18,395,944	67.91
Totals	760	45,590,686	100.00	1256	27,089,817	100.00

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