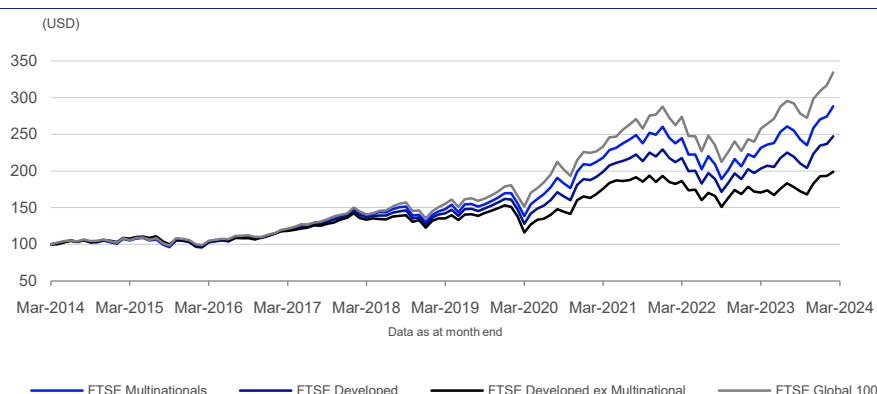


FTSE Multinationals Index

Data as at: 29 March 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	9.6	22.1	9.6	28.0	35.8	100.1	10.7	14.9	11.0	16.9	18.8
FTSE Developed	8.8	21.3	8.8	25.4	28.4	79.3	8.7	12.4	9.9	15.7	18.1
FTSE Developed ex Multinational	7.3	20.0	7.3	21.2	17.5	52.5	5.5	8.8	9.4	14.8	17.7
FTSE Global 100	10.9	23.3	10.9	33.0	46.9	120.9	13.7	17.2	11.9	17.3	18.4

* 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	2.7	0.6	0.8	0.7	-10.8	-28.3	-32.6	-32.6
FTSE Developed	2.7	0.6	0.7	0.7	-10.4	-26.1	-34.0	-34.0
FTSE Developed ex Multinational	2.4	0.4	0.5	0.5	-9.7	-23.1	-35.9	-35.9
FTSE Global 100	2.9	0.8	0.9	0.9	-9.1	-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	ICB Sector	Net MCap (USDm)	Wgt %
Microsoft Corp	USA	Software and Computer Services	3,127,258	7.51
Apple Inc.	USA	Technology Hardware and Equipment	2,497,777	6.00
Nvidia	USA	Technology Hardware and Equipment	2,144,325	5.15
Amazon.Com	USA	Retailers	1,623,121	3.90
Meta Platforms Inc	USA	Software and Computer Services	1,072,719	2.58
Alphabet Class A	USA	Software and Computer Services	895,797	2.15
Alphabet Class C	USA	Software and Computer Services	763,295	1.83
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	657,550	1.58
Broadcom	USA	Technology Hardware and Equipment	570,703	1.37
Tesla	USA	Automobiles and Parts	484,428	1.16
Totals			13,836,973	33.24

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	103	15,700,263	37.72	88	1,719,486	7.03
1510	Telecommunications	16	772,870	1.86	40	1,023,799	4.18
2010	Health Care	113	5,888,360	14.15	58	1,751,455	7.16
3010	Banks	7	582,902	1.40	100	3,306,852	13.51
3020	Financial Services	25	925,083	2.22	72	2,132,796	8.71
3030	Insurance	22	855,243	2.05	63	1,226,864	5.01
3510	Real Estate	8	171,680	0.41	133	1,373,694	5.61
4010	Automobiles and Parts	43	1,450,508	3.48	21	169,093	0.69
4020	Consumer Products and Services	46	1,357,646	3.26	59	518,957	2.12
4030	Media	20	580,381	1.39	19	319,965	1.31
4040	Retailers	4	1,637,165	3.93	57	2,011,066	8.22
4050	Travel and Leisure	22	679,591	1.63	56	548,572	2.24
4510	Food Beverage and Tobacco	37	1,604,286	3.85	65	585,736	2.39
4520	Personal Care Drug and Grocery Stores	9	742,193	1.78	49	606,839	2.48
5010	Construction and Materials	24	425,828	1.02	46	420,815	1.72
5020	Industrial Goods and Services	179	5,172,973	12.43	168	3,075,401	12.56
5510	Basic Resources	24	465,150	1.12	40	550,565	2.25
5520	Chemicals	43	903,291	2.17	34	152,809	0.62
6010	Energy	18	1,485,151	3.57	54	1,447,560	5.91
6510	Utilities	12	221,791	0.53	82	1,534,321	6.27
Totals		775	41,622,354	100.00	1304	24,476,646	100.00

Index Characteristics

Attributes	FTSE Multinationals	FTSE Developed ex Multinational
Number of constituents	775	1304
Net MCap (USDm)	41,622,354	24,476,646
Dividend Yield %	1.48	2.37
Constituent Sizes (Net MCap USDm)		
Average	53,706	18,770
Largest	3,127,258	577,471
Smallest	164	136
Median	14,254	5,734
Weight of Largest Constituent (%)	7.51	2.36
Top 10 Holdings (% Index MCap)	33.24	14.43

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 Breakdown

Country	FTSE Multinationals			FTSE Developed ex Multinational		
	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Australia	37	428,523	1.03	71	937,413	3.83
Austria	1	4,322	0.01	6	31,672	0.13
Belgium	6	95,057	0.23	9	74,780	0.31
Canada	12	346,959	0.83	36	1,402,176	5.73
Denmark	11	516,137	1.24	6	72,407	0.30
Finland	5	53,058	0.13	9	114,419	0.47
France	44	1,555,391	3.74	25	448,225	1.83
Germany	50	1,304,602	3.13	20	187,905	0.77
Hong Kong	21	79,372	0.19	51	277,954	1.14
Ireland	2	16,572	0.04	3	32,458	0.13
Israel	9	54,337	0.13	21	60,560	0.25
Italy	13	185,079	0.44	22	329,326	1.35
Japan	105	2,115,198	5.08	401	2,527,814	10.33
Korea	38	565,518	1.36	121	393,206	1.61
Netherlands	19	719,486	1.73	12	142,707	0.58
New Zealand	2	12,122	0.03	13	40,410	0.17
Norway	8	35,669	0.09	10	77,145	0.32
Poland	-	-	-	10	58,410	0.24
Portugal	2	15,710	0.04	2	12,645	0.05
Singapore	7	20,259	0.05	29	200,936	0.82
Spain	13	315,922	0.76	12	159,709	0.65
Sweden	27	387,899	0.93	25	171,276	0.70
Switzerland	39	1,443,413	3.47	13	135,895	0.56
UK	59	2,135,896	5.13	44	463,417	1.89
USA	245	29,215,852	70.19	333	16,123,783	65.87
Totals	775	41,622,354	100.00	1304	24,476,646	100.00

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