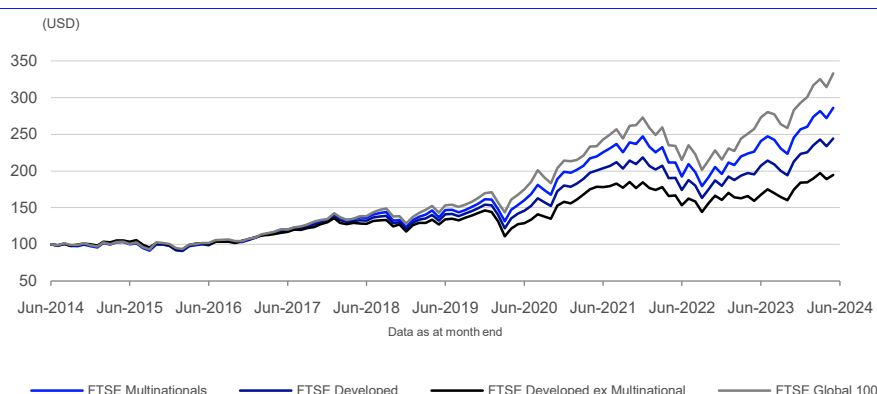


FTSE Multinationals Index

Data as at: 28 June 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	5.1	15.2	15.2	23.0	31.1	101.5	9.5	15.0	10.9	17.0	18.4
FTSE Developed	2.6	11.6	11.6	20.4	22.4	76.9	7.0	12.1	9.7	15.9	17.8
FTSE Developed ex Multinational	-1.5	5.6	5.6	15.9	9.2	44.9	3.0	7.7	9.2	15.1	17.6
FTSE Global 100	7.9	19.6	19.6	28.5	44.3	128.9	13.0	18.0	11.9	17.4	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	0.6	0.8	0.7	-10.8	-28.3	-32.6	-32.6
FTSE Developed	2.2	0.4	0.7	0.6	-10.4	-26.1	-34.0	-34.0
FTSE Developed ex Multinational	1.8	0.2	0.4	0.5	-9.7	-23.1	-35.9	-35.9
FTSE Global 100	2.5	0.8	1.0	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/Market	ICB Sector	Net MCap (USDm)	Wgt %
Microsoft Corp	USA	Software and Computer Services	3,319,306	7.62
Apple Inc.	USA	Technology Hardware and Equipment	3,057,501	7.02
Nvidia	USA	Technology Hardware and Equipment	2,933,973	6.74
Amazon.Com	USA	Retailers	1,792,735	4.12
Meta Platforms Inc	USA	Software and Computer Services	1,103,247	2.53
Alphabet Class A	USA	Software and Computer Services	1,069,164	2.46
Alphabet Class C	USA	Software and Computer Services	902,157	2.07
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	769,068	1.77
Broadcom	USA	Technology Hardware and Equipment	729,030	1.67
Tesla	USA	Automobiles and Parts	549,192	1.26
Totals			16,225,374	37.26

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	17,911,965	41.13	88	1,633,197	6.85
1510	Telecommunications	16	756,649	1.74	40	1,024,642	4.30
2010	Health Care	115	5,896,182	13.54	57	1,774,400	7.44
3010	Banks	7	580,698	1.33	100	3,323,996	13.94
3020	Financial Services	25	950,734	2.18	72	2,097,426	8.80
3030	Insurance	22	842,499	1.93	62	1,205,916	5.06
3510	Real Estate	7	165,416	0.38	133	1,324,715	5.56
4010	Automobiles and Parts	43	1,369,028	3.14	21	167,703	0.70
4020	Consumer Products and Services	46	1,258,869	2.89	57	492,172	2.06
4030	Media	20	617,715	1.42	19	280,552	1.18
4040	Retailers	4	1,805,154	4.15	57	1,988,510	8.34
4050	Travel and Leisure	22	658,608	1.51	56	509,753	2.14
4510	Food Beverage and Tobacco	37	1,551,857	3.56	65	556,384	2.33
4520	Personal Care Drug and Grocery Stores	9	759,887	1.74	48	556,277	2.33
5010	Construction and Materials	25	427,116	0.98	42	364,393	1.53
5020	Industrial Goods and Services	181	4,958,922	11.39	169	2,966,439	12.44
5510	Basic Resources	24	485,919	1.12	40	520,675	2.18
5520	Chemicals	40	801,839	1.84	35	141,255	0.59
6010	Energy	18	1,521,424	3.49	53	1,332,439	5.59
6510	Utilities	12	227,198	0.52	82	1,579,239	6.62
Totals		776	43,547,679	100.00	1296	23,840,081	100.00

Index Characteristics

Attributes	FTSE Multinationals	FTSE Developed ex Multinational
Number of constituents	776	1296
Net MCap (USDm)	43,547,679	23,840,081
Dividend Yield %	1.42	2.48
Constituent Sizes (Net MCap USDm)		
Average	56,118	18,395
Largest	3,319,306	578,877
Smallest	190	149
Median	13,636	5,579
Weight of Largest Constituent (%)	7.62	2.43
Top 10 Holdings (% Index MCap)	37.26	14.76

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	37	441,099	1.01	68	936,844	3.93
Austria	1	4,306	0.01	6	31,717	0.13
Belgium	5	84,237	0.19	9	75,169	0.32
Canada	12	354,732	0.81	36	1,350,035	5.66
Denmark	12	558,322	1.28	6	67,722	0.28
Finland	5	56,814	0.13	9	115,053	0.48
France	44	1,424,150	3.27	25	394,257	1.65
Germany	50	1,255,370	2.88	20	181,358	0.76
Hong Kong	21	78,127	0.18	51	276,931	1.16
Ireland	2	15,655	0.04	3	31,389	0.13
Israel	9	52,246	0.12	21	55,895	0.23
Italy	13	156,931	0.36	21	325,712	1.37
Japan	104	1,967,575	4.52	398	2,418,366	10.14
Korea	38	567,320	1.30	122	377,222	1.58
Netherlands	19	738,423	1.70	12	139,913	0.59
New Zealand	2	13,872	0.03	13	39,667	0.17
Norway	8	34,937	0.08	9	76,649	0.32
Poland	-	-	-	10	61,904	0.26
Portugal	2	15,514	0.04	2	14,613	0.06
Singapore	7	20,293	0.05	29	206,710	0.87
Spain	13	297,718	0.68	12	161,537	0.68
Sweden	27	392,514	0.90	25	171,682	0.72
Switzerland	39	1,483,343	3.41	13	132,747	0.56
UK	59	2,179,409	5.00	44	478,542	2.01
USA	247	31,354,770	72.00	332	15,718,446	65.93
Totals	776	43,547,679	100.00	1296	23,840,081	100.00

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