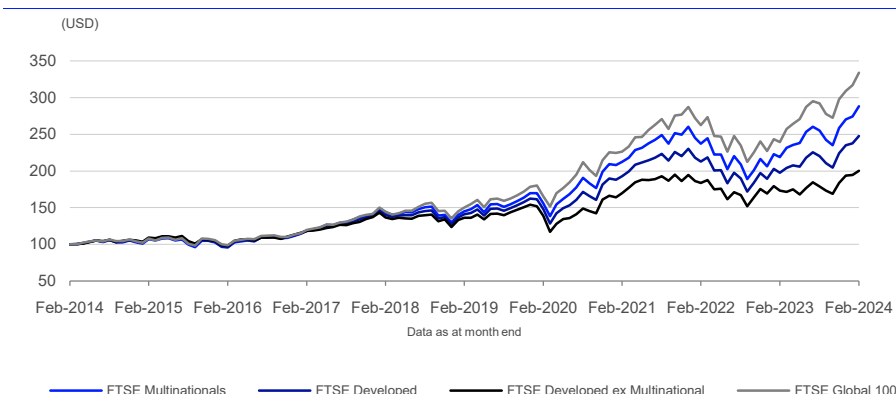


FTSE Multinationals Index

Data as at: 29 February 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 | 11.5 | 13.0 | 6.6 | 31.7 | 35.7 | 98.7 | 10.7 | 14.7 | 11.5 | 17.0 | 18.8 |
| FTSE Developed | 10.5 | 12.5 | 5.3 | 25.2 | 28.6 | 76.0 | 8.7 | 12.0 | 10.5 | 15.8 | 18.1 |
| FTSE Developed ex Multinational | 8.9 | 11.8 | 3.3 | 15.6 | 18.0 | 47.2 | 5.7 | 8.0 | 10.1 | 14.8 | 17.7 |
| FTSE Global 100 | 12.1 | 14.4 | 8.1 | 39.5 | 47.5 | 122.2 | 13.8 | 17.3 | 12.3 | 17.4 | 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 | 2.6 | 0.6 | 0.8 | 0.7 | -10.8 | -28.3 | -32.6 | -32.6 |
| FTSE Developed | 2.3 | 0.5 | 0.7 | 0.6 | -10.4 | -26.1 | -34.0 | -34.0 |
| FTSE Developed ex Multinational | 1.5 | 0.3 | 0.5 | 0.5 | -9.7 | -23.1 | -35.9 | -35.9 |
| FTSE Global 100 | 3.1 | 0.8 | 0.9 | 0.8 | -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 | 3,074,632 | 7.56 |
| Apple Inc. | USA | Technology Hardware and Equipment | 2,662,149 | 6.55 |
| Nvidia | USA | Technology Hardware and Equipment | 1,877,483 | 4.62 |
| Amazon.Com | USA | Retailers | 1,590,547 | 3.91 |
| Meta Platforms Inc | USA | Software and Computer Services | 1,082,770 | 2.66 |
| Alphabet Class A | USA | Software and Computer Services | 821,785 | 2.02 |
| Alphabet Class C | USA | Software and Computer Services | 700,732 | 1.72 |
| Lilly (Eli) & Co | USA | Pharmaceuticals and Biotechnology | 637,028 | 1.57 |
| Broadcom | USA | Technology Hardware and Equipment | 559,973 | 1.38 |
| Tesla | USA | Automobiles and Parts | 556,325 | 1.37 |
| Totals | | | 13,563,423 | 33.35 |

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 | 105 | 15,348,374 | 37.74 | 85 | 1,759,273 | 7.44 |
| 1510 | Telecommunications | 17 | 731,121 | 1.80 | 43 | 1,017,455 | 4.30 |
| 2010 | Health Care | 116 | 5,795,054 | 14.25 | 59 | 1,709,745 | 7.23 |
| 3010 | Banks | 7 | 547,915 | 1.35 | 101 | 3,125,429 | 13.22 |
| 3020 | Financial Services | 25 | 901,703 | 2.22 | 76 | 2,002,477 | 8.47 |
| 3030 | Insurance | 22 | 819,051 | 2.01 | 63 | 1,196,424 | 5.06 |
| 3510 | Real Estate | 8 | 170,019 | 0.42 | 133 | 1,333,822 | 5.64 |
| 4010 | Automobiles and Parts | 44 | 1,503,760 | 3.70 | 21 | 166,069 | 0.70 |
| 4020 | Consumer Products and Services | 51 | 1,393,346 | 3.43 | 61 | 519,676 | 2.20 |
| 4030 | Media | 20 | 577,656 | 1.42 | 20 | 302,448 | 1.28 |
| 4040 | Retailers | 4 | 1,604,917 | 3.95 | 58 | 1,969,171 | 8.33 |
| 4050 | Travel and Leisure | 22 | 678,178 | 1.67 | 57 | 552,644 | 2.34 |
| 4510 | Food Beverage and Tobacco | 39 | 1,570,798 | 3.86 | 66 | 569,376 | 2.41 |
| 4520 | Personal Care Drug and Grocery Stores | 10 | 734,440 | 1.81 | 49 | 586,314 | 2.48 |
| 5010 | Construction and Materials | 24 | 409,772 | 1.01 | 47 | 409,587 | 1.73 |
| 5020 | Industrial Goods and Services | 179 | 5,002,972 | 12.30 | 169 | 2,971,038 | 12.56 |
| 5510 | Basic Resources | 24 | 422,522 | 1.04 | 40 | 529,033 | 2.24 |
| 5520 | Chemicals | 42 | 862,565 | 2.12 | 33 | 147,000 | 0.62 |
| 6010 | Energy | 18 | 1,378,259 | 3.39 | 54 | 1,330,381 | 5.63 |
| 6510 | Utilities | 12 | 215,177 | 0.53 | 83 | 1,451,907 | 6.14 |
| Totals | | 789 | 40,667,600 | 100.00 | 1318 | 23,649,268 | 100.00 |

Index Characteristics

| Attributes | FTSE Multinationals | FTSE Developed ex Multinational |
|-----------------------------------|---------------------|---------------------------------|
| Number of constituents | 789 | 1318 |
| Net MCap (USDm) | 40,667,600 | 23,649,268 |
| Dividend Yield % | 1.51 | 2.45 |
| Constituent Sizes (Net MCap USDm) | | |
| Average | 51,543 | 17,943 |
| Largest | 3,074,632 | 536,417 |
| Smallest | 144 | 135 |
| Median | 13,561 | 5,476 |
| Weight of Largest Constituent (%) | 7.56 | 2.27 |
| Top 10 Holdings (% Index MCap) | 33.35 | 14.52 |

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 | 415,895 | 1.02 | 72 | 916,157 | 3.87 |
| Austria | 1 | 4,353 | 0.01 | 7 | 30,224 | 0.13 |
| Belgium | 6 | 84,777 | 0.21 | 9 | 70,540 | 0.30 |
| Canada | 11 | 318,735 | 0.78 | 38 | 1,360,635 | 5.75 |
| Denmark | 11 | 494,556 | 1.22 | 7 | 74,471 | 0.31 |
| Finland | 5 | 52,803 | 0.13 | 10 | 121,172 | 0.51 |
| France | 46 | 1,530,685 | 3.76 | 25 | 430,009 | 1.82 |
| Germany | 52 | 1,266,653 | 3.11 | 21 | 179,094 | 0.76 |
| Hong Kong | 21 | 73,900 | 0.18 | 55 | 305,582 | 1.29 |
| Ireland | 2 | 16,743 | 0.04 | 3 | 29,326 | 0.12 |
| Israel | 8 | 49,974 | 0.12 | 22 | 62,586 | 0.26 |
| Italy | 12 | 170,922 | 0.42 | 22 | 307,944 | 1.30 |
| Japan | 107 | 2,092,566 | 5.15 | 404 | 2,445,543 | 10.34 |
| Korea | 37 | 520,510 | 1.28 | 120 | 386,414 | 1.63 |
| Netherlands | 19 | 701,994 | 1.73 | 12 | 133,042 | 0.56 |
| New Zealand | 2 | 11,851 | 0.03 | 13 | 40,748 | 0.17 |
| Norway | 8 | 33,346 | 0.08 | 10 | 75,815 | 0.32 |
| Poland | - | - | - | 10 | 58,094 | 0.25 |
| Portugal | 2 | 15,982 | 0.04 | 2 | 14,460 | 0.06 |
| Singapore | 7 | 20,342 | 0.05 | 28 | 191,557 | 0.81 |
| Spain | 13 | 286,029 | 0.70 | 11 | 146,894 | 0.62 |
| Sweden | 29 | 392,601 | 0.97 | 26 | 171,120 | 0.72 |
| Switzerland | 39 | 1,434,169 | 3.53 | 13 | 135,427 | 0.57 |
| UK | 61 | 2,075,636 | 5.10 | 44 | 434,342 | 1.84 |
| USA | 253 | 28,602,578 | 70.33 | 334 | 15,528,073 | 65.66 |
| Totals | 789 | 40,667,600 | 100.00 | 1318 | 23,649,268 | 100.00 |

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