

# FTSE MULTINATIONALS INDEX SERIES

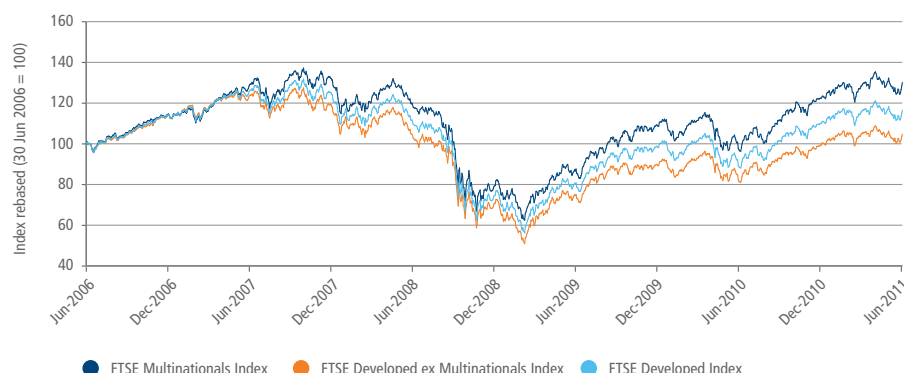
FTSE Multinationals Index Series gives investors the tool to address these challenges and improve their risk control by enabling them to better manage their portfolio's exposure to local versus international economic factors.

FTSE Multinationals Index Series constituents are companies in the FTSE Developed Index (Large/Mid Cap) that derive 30% or more of their revenue from outside of the economic region in which they are incorporated. The remaining stocks form the "Local" Indices.

## FEATURES

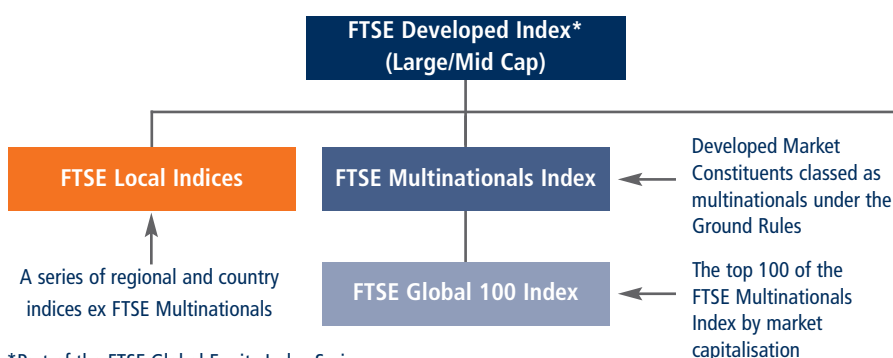
- The only index series that allows investors to make a clear distinction between companies exposed to local and global economic factors
- Multinationals are defined as companies that derive 30% or more of their revenue from outside of the economic region in which they are incorporated (as determined by the latest published annual report and accounts)
- The remaining stocks have 70% or more of their revenue in their domestic region and are classified as 'ex-Multinationals' and form truly local indices
- FTSE Global 100 Index comprises the top 100 companies of the FTSE Multinationals Index by market cap and is designed to be a tradable index
- All stocks are classified according to the Industry Classification Benchmark (ICB) ensuring consistent treatment across all markets and facilitating comparison of companies within sectors and sub-sectors

## FTSE MULTINATIONALS INDEX 5 YEAR PERFORMANCE (USD TOTAL RETURN)



Source: FTSE Group, data as at 30 June 2011

## FTSE MULTINATIONALS INDEX SERIES



\*Part of the FTSE Global Equity Index Series.

## FTSE MULTINATIONALS INDEX PORTFOLIO CHARACTERISTICS

	FTSE Multinationals Index	FTSE Developed ex Multinationals Index	FTSE Developed Index
Number of Constituents	649	1414	2,063
Net Market Cap (USDm)	14,419,373	12,722,563	27,141,936
Constituent Sizes (Net Market Cap USDm)			
Average	22,218	8,998	13,157
Largest	403,074	186,607	403,074
Smallest	226	113	113
Median	8,825	4,343	5,431
Weight of Largest Constituent (%)	2.80	1.47	1.49
Top 10 Holdings (% Index Market Cap)	25.30	10.15	8.50

Source: FTSE Group, data as at 30 June 2011

## FTSE MULTINATIONALS INDEX PERFORMANCE AND VOLATILITY TABLE (USD TOTAL RETURN)

	PERFORMANCE								VOLATILITY		
	3M (%)	6M (%)	YTD (%)	12M (%)	3YR (%)	5YR (%)	3YR (%pa)	5YR (%pa)	1YR Vol (%pa)*	3YR Vol (%pa)**	5YR Vol (%pa)***
FTSE Multinationals Index	1.4	6.2	6.2	33.9	8.3	30.1	2.7	5.4	13.9	23.7	19.7
FTSE Developed ex Multinationals Index	0.0	5.2	5.2	28.4	0.0	4.8	0.0	0.9	12.8	25.4	20.5
FTSE Developed Index	0.8	5.7	5.7	31.3	4.3	16.5	1.4	3.1	13.3	24.4	20.0

\* Based on daily annualised total returns using 252 trading days in a year

\*\* Based on weekly annualised total returns using 52 weeks (Wednesday to Wednesday)

\*\*\* Based on monthly annualised total returns

SOURCE: FTSE Group, data as at 30 June 2011

## FTSE MULTINATIONALS INDEX TOP 10 CONSTITUENTS

Rank	Constituent	Country	ICB Supersector	Net Market Cap (USDm)	Index Weight (%)
1	Exxon Mobil Corporation	US	Oil & Gas	403,074	2.80
2	Apple Inc.	US	Technology	307,912	2.14
3	Microsoft Corp	US	Technology	218,462	1.52
4	Nestle	Switzerland	Food & Beverage	215,019	1.49
5	International Bus Machns.	US	Technology	207,781	1.44
6	Chevron	US	Oil & Gas	206,160	1.43
7	General Electric	US	Industrial Goods & Services	201,233	1.40
8	Johnson & Johnson	US	Health Care	182,681	1.27
9	Procter & Gamble	US	Personal & Household Goods	177,945	1.23
10	HSBC Hldgs	UK	Banks	176,891	1.23
<b>Totals</b>				<b>2,297,159</b>	<b>15.93</b>

Source: FTSE Group, data as at 30 June 2011

## FTSE DEVELOPED EX MULTINATIONALS INDEX TOP 10 CONSTITUENTS

Rank	Constituent	Country	ICB Supersector	Net Market Cap (USDm)	Index Weight (%)
1	AT&T	US	Telecommunications	186,607	1.47
2	JPMorgan Chase & Co	US	Banks	160,042	1.26
3	Wells Fargo & Company	US	Banks	148,412	1.17
4	Wal-Mart Stores	US	Retail	138,944	1.09
5	Vodafone Group	UK	Telecommunications	136,070	1.07
6	Telefonica	Spain	Telecommunications	112,244	0.88
7	Bank of America	US	Banks	110,533	0.87
8	ConocoPhillips	US	Oil & Gas	106,282	0.84
9	Verizon Communications	US	Telecommunications	106,129	0.83
10	Commonwealth Bank of Australia	Australia	Banks	85,906	0.68
<b>Totals</b>				<b>1,291,167</b>	<b>10.15</b>

Source: FTSE Group, data as at 30 June 2011

## FTSE MULTINATIONALS ICB SUPERSECTOR BREAKDOWN

ICB Code	ICB Supersector	FTSE multinationals		FTSE Developed ex Multinationals		FTSE Developed	
		No. of Constituents	Weight (%)	No. of Constituents	Weight (%)	No. of Constituents	Weight (%)
0500	Oil & Gas	44	12.78	72	7.88	116	10.48
1300	Chemicals	37	4.18	44	1.94	81	3.13
1700	Basic Resources	38	5.80	66	3.40	104	4.68
2300	Construction & Materials	15	0.70	59	2.30	74	1.45
2700	Industrial Goods & Services	132	12.50	162	9.79	294	11.23
3300	Automobiles & Parts	30	3.93	29	1.42	59	2.76
3500	Food & Beverage	27	7.12	62	2.30	89	4.86
3700	Personal & Household Goods	53	7.36	53	2.35	106	5.01
4500	Health Care	66	13.15	58	3.94	124	8.83
5300	Retail	8	1.05	117	9.19	125	4.87
5500	Media	17	1.19	56	3.89	73	2.46
5700	Travel & Leisure	19	1.58	67	2.66	86	2.09
6500	Telecommunications	4	0.17	52	8.53	56	4.09
7500	Utilities	5	0.34	90	7.76	95	3.82
8300	Banks	9	5.20	137	16.30	146	10.41
8500	Insurance	28	4.04	67	5.17	95	4.57
8600	Real Estate	12	0.42	99	4.87	111	2.51
8700	Financial Services	19	1.93	74	4.14	93	2.96
9500	Technology	86	16.55	50	2.15	136	9.80
<b>Total</b>		<b>649</b>	<b>100.00</b>	<b>1414</b>	<b>100.00</b>	<b>2063</b>	<b>100.00</b>

Source: FTSE Group, data as at 30 June 2011

## INFORMATION

### Index Universe

FTSE Developed Index

### Index Launch

1st October 1999

### Base Date

30 September 1999

### Base Value

1000 index points

### Investability Screen

Free float adjusted and liquidity screened

### FTSE Multinationals Index Eligibility

Each security must be a current constituent of the FTSE Developed Index and have more than 30% its sales outside its domestic region (where it is incorporated). The three domestic regions are: Americas, Asia/Pacific, Europe/Middle East/Africa. Companies which have 70% or more of their sales in their domestic region are excluded from the Multinational Index and allocated to the Local Index Series

### End-of-Day Distribution

23.30 GMT or BST

FTSE Data Delivery System: FTP, HTML, E-Mail

### Review Dates

The index is reviewed annually in September using data available as at end of June. Any changes to constituents of the FTSE Developed Index are simultaneously made to the constituent (if present) in the FTSE Multinational Index

### Daily Index Changes

A constituent's classification as Multinational or Local will be reviewed and adjusted if necessary (inc corporate actions, corporate event shares in issue)

### Historical Data

From 1st January 1994

### Ground Rules

Available at [www.ftse.com](http://www.ftse.com)

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