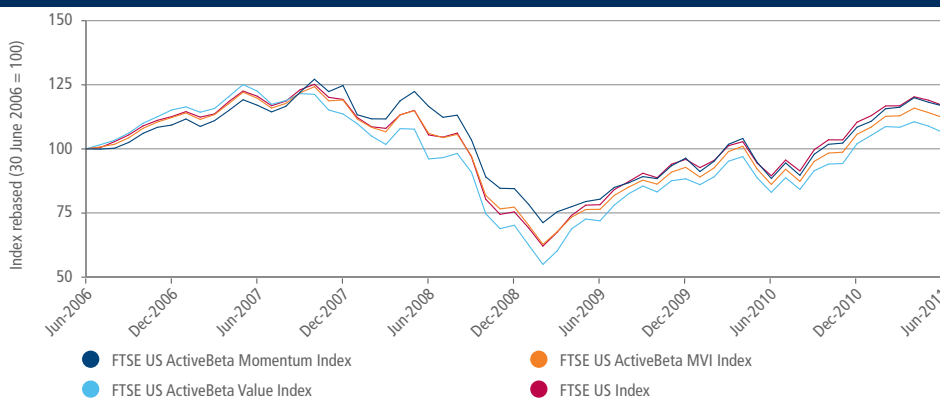


FTSE US ACTIVEBETA INDEX SERIES

The FTSE US ActiveBeta Index Series offers an efficient, transparent and cost-effective capture of the systematic sources of active equity returns, and provides the ability to capture them either independently or in combination. The Index Series comprises the FTSE US ActiveBeta Momentum Index, the FTSE US ActiveBeta Value Index and the FTSE US ActiveBeta Momentum and Value Index (MVI), which is a 50/50 combination of the Value and Momentum Indices.

The FTSE US ActiveBeta Momentum Index targets 50% of the market cap of the FTSE US Index by selecting companies with the highest trailing 12-month total stock returns. The FTSE US ActiveBeta Value Index targets 50% market cap coverage by selecting the top stocks based on the average of book-to-price, sales-to-price, and cash flow-to-price (or earnings-to-price, where appropriate). The FTSE US ActiveBeta MVI covers about 75% of the market cap of the FTSE US Index.

FTSE US ACTIVEBETA INDEX SERIES PERFORMANCE (USD TOTAL RETURN)



SOURCE: FTSE Group, data as at 30 June 2011

FTSE US ACTIVEBETA INDEX SERIES TOP 10 CONSTITUENTS

Rank	Constituent name	FTSE US ActiveBeta Momentum Index Weight (%)	Constituent name	FTSE US ActiveBeta Value Index Weight (%)	Constituent name	FTSE US ActiveBeta MVI Weight (%)
1	Exxon Mobil Corporation	5.76	Chevron	3.80	Chevron	3.32
2	Apple Inc.	4.40	General Electric	3.71	Exxon Mobil Corporation	3.24
3	International Bus Machns.	2.97	AT&T	3.44	General Electric	3.24
4	Chevron	2.94	Pfizer	3.00	Pfizer	2.62
5	General Electric	2.87	JPMorgan Chase & Co	2.95	Apple Inc.	2.48
6	Oracle Corp.	2.34	Wells Fargo & Company	2.73	ConocoPhillips	1.71
7	Pfizer	2.32	Wal-Mart Stores	2.56	Verizon Communications	1.71
8	Coca-Cola	2.20	Citigroup	2.22	International Bus Machns.	1.67
9	Philip Morris International	1.70	Bank of America	2.04	AT&T	1.50
10	Schlumberger	1.68	ConocoPhillips	1.96	Oracle Corp.	1.32
	Total	29.18	Total	28.40	Total	22.80

SOURCE: FTSE Group, data as at 30 June 2011

FTSE ACTIVEBETA INDEX SERIES FAMILY TREE

FTSE Global Equity Index (Global/Regional/Country, Developed/Emerging, Large-Mid Cap/Small Cap)

- FTSE Developed ActiveBeta Index Series
- FTSE Developed ex US ActiveBeta Index Series
- FTSE Developed ex North America ActiveBeta Index Series
- FTSE Developed ex UK ActiveBeta Index Series
- FTSE Developed ex Europe ActiveBeta Index Series
- FTSE Developed ex Japan ActiveBeta Index Series
- FTSE Developed Europe ActiveBeta Index Series
- FTSE Developed Europe ex UK ActiveBeta Index Series
- FTSE Eurobloc ActiveBeta Index Series
- FTSE All-World ActiveBeta Index Series
- FTSE Emerging ActiveBeta Index Series
- **FTSE US ActiveBeta Index Series**
- FTSE Japan ActiveBeta Index Series
- FTSE Developed Europe Small Cap ActiveBeta Index Series
- FTSE US Small Cap ActiveBeta Index Series
- FTSE Japan Small Cap ActiveBeta Index Series

Parent Index

FTSE ActiveBeta Index Series: FTSE ActiveBeta Momentum Index; FTSE ActiveBeta Value Index; FTSE ActiveBeta Momentum and Value Index (MVI)

FEATURES

- The FTSE US ActiveBeta Indices are an internally-consistent family of indices that provides a better reflection of the investment processes of active managers and constitutes more accurate performance benchmarks for active managers, including core managers.
- Both the Momentum and Value component indices offer high investment capacity through market cap weighting. Since the components hold about 50% of the parent index, each constituent has roughly twice its weight in the FTSE US Index. When combined into the FTSE US ActiveBeta MVI, a constituent in only one component has a similar weight to the FTSE US Index, while a constituent in both components has roughly twice its weight.
- Relative returns for the Momentum and Value component indices tend to be negatively correlated, thus providing significant diversification benefits when captured in combination through the FTSE US ActiveBeta MVI. These benefits include lower relative risk and drawdown than the independent component indices.
- Both of the Momentum and Value component indices, as well as the composite FTSE US ActiveBeta MVI, have outperformed the FTSE US Index since January 1, 1995. The FTSE US ActiveBeta MVI has outperformed in both up and down markets and nearly 60% of the months overall.

FTSE All-Share Index (UK)

- FTSE 100 ActiveBeta Index Series
- FTSE 350 ActiveBeta Index Series
- FTSE All-Share ActiveBeta Index Series

FTSE ASFA Australia All-Share Index

- FTSE ASFA Australia All-Share ActiveBeta Index Series

FTSE US ACTIVEBETA INDEX SERIES INDUSTRY AND SUPER-SECTOR BREAKDOWN

ICB Code	ICB Description	FTSE US ActiveBeta Momentum Index Weight (%)	FTSE US ActiveBeta Value Index Weight (%)	FTSE US ActiveBeta MVI Weight (%)	FTSE US Index Weight (%)
0001	Oil & Gas				
0500	Oil & Gas	19.62	8.24	14.65	11.88
1000	Basic Materials				
1300	Chemicals	3.23	1.69	2.56	1.96
1700	Basic Resources	1.45	1.10	1.30	1.47
2000	Industrials				
2300	Construction & Materials	0.36	0.81	0.55	0.41
2700	Industrial Goods & Services	15.16	10.32	13.04	11.93
3000	Consumer Goods				
3300	Automobiles & Parts	1.68	1.58	1.64	1.06
3500	Food & Beverage	4.12	2.89	3.58	4.45
3700	Personal & Household Goods	4.17	1.35	2.94	4.93
4000	Health Care				
4500	Health Care	7.36	10.62	8.79	10.84
5000	Consumer Services				
5300	Retail	5.37	11.47	8.03	6.60
5500	Media	4.63	4.65	4.64	3.45
5700	Travel & Leisure	3.14	0.91	2.17	2.35
6000	Telecommunications				
6500	Telecommunications	2.54	6.09	4.09	3.17
7000	Utilities				
7500	Utilities	2.44	3.00	2.69	3.29
8000	Financials				
8300	Banks	0.00	13.33	5.82	5.74
8500	Insurance	1.82	9.04	4.97	4.09
8600	Real Estate	2.63	0.54	1.72	2.00
8700	Financial Services	3.40	5.04	4.12	4.27
9000	Technology				
9500	Technology	16.89	7.34	12.72	16.11
	Totals	100.00	100.00	100.00	100.00

SOURCE: FTSE Group, data as at 30 June 2011

FTSE US ACTIVEBETA INDEX SERIES PORTFOLIO CHARACTERISTICS

	FTSE US ActiveBeta Momentum Index	FTSE US ActiveBeta Value Index	FTSE US ActiveBeta MVI	FTSE US Index
Number of Constituents	309	308	504	617
Constituent Weights (%)				
Average	0.32	0.32	0.20	0.16
Largest	5.76	3.80	3.32	3.12
Smallest	0.03	0.01	0.01	0.01
Median	0.15	0.15	0.09	0.07
Top 10 Holdings (% Index Market Cap)	29.18	28.40	22.80	17.49

SOURCE: FTSE Group, data as at 30 June 2011

INFORMATION

Index Universe
FTSE All-World Index Series

Index Launch
8 March 2010

Base Date
31 December 1994

Base Value
5000

Index Calculation
End-of-Day Distribution

Currency
US Dollar \$

Review Dates
Monthly

Index Rules
Available at www.ftse.com

The performance results for the FTSE ActiveBeta Index Series for the period 1 January 1995 through 31 December 2009 are not actual results. Simulated performance results are purely hypothetical. These results were achieved from historical simulation based on the ground rules used in the construction of the indices. Simulated portfolios do not reflect the impact of actual portfolio trading, which may affect the price and availability of securities. The performance results shown are no guarantee of future results. Potential for profit is accompanied by possibility of loss.

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BEIJING +86 (10) 8587 7722 DUBAI +971 4 319 9901 HONG KONG +852 2164 3333 LONDON +44 (0) 20 7866 1810

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