

FTSE ActiveBeta Index Series PRODUCT SPECIFICATION

FTSE All World ActiveBeta Index Series
FTSE All World Momentum, Value and MVI
Open Constituents Service

CONTENTS

| | |
|----------|----------------------------|
| Page 3-4 | Index Specification |
| | - INDEX DESCRIPTION |
| | - INDEX ATTRIBUTES |
| | - FILE RANGE |

| | |
|-----------|------------------------------|
| Page 5-11 | Product Specification |
| | - FILE NAME |
| | - FILE DDS PATH |
| | - SERVICE TIMING |
| | - FILE CONTENT |
| | - FILE EXAMPLE |

| | |
|---------|--|
| Page 12 | Exchange Rates File Specification |
| | - FILE NAME |
| | - FILE CONTENT |
| | - FILE EXAMPLE |

| | |
|---------|--|
| Page 12 | Version History |
| | - PRODUCT SPECIFICATION DOCUMENT VERSION HISTORY |

| | |
|---------|-----------------------------|
| Page 12 | FTSE Contact Details |
|---------|-----------------------------|

INDEX SPECIFICATION

INDEX DESCRIPTION

- FTSE and Westpeak Global Advisors have created the FTSE ActiveBeta Index Series based on existing FTSE indices, and using Westpeak's ActiveBeta methodology which efficiently captures systematic sources of active equity returns.

INDEX ATTRIBUTES & FILE RANGE

- The following index table shows the specifications of the index and the attributes.

| Index Specification | Attribute |
|-----------------------|--|
| Index Codes (Markers) | Please refer to File Range Table |
| Base Index Date | 31 Dec 2009 |
| Base Index Value | Various |
| Base Index Currency | USD for all except, JPY – FWMJP,FWVJP,FWMVJP |
| Base Currency Date | 31 Dec 1986 |

FILE RANGE

| Index Name | Index Code (Marker) |
|---|---------------------|
| FTSE All-World ActiveBeta Momentum Index | FWMAW |
| FTSE Developed ActiveBeta Momentum Index | FWMAWD |
| FTSE Developed ex US ActiveBeta Momentum Index | FWMWXUS |
| FTSE Developed ex North America ActiveBeta Momentum Index | FWMWXNA |
| FTSE Developed ex UK ActiveBeta Momentum Index | FWMWXUK |
| FTSE Developed ex Europe ActiveBeta Momentum Index | FWMWXEU |
| FTSE Developed ex Japan ActiveBeta Momentum Index | FWMWXJA |
| FTSE Developed Europe ActiveBeta Momentum Index | FWMDE |
| FTSE Developed Europe ex UK ActiveBeta Momentum Index | FWMEXUK |
| FTSE Eurobloc ActiveBeta Momentum Index | FWMEB |
| FTSE Emerging ActiveBeta Momentum Index | FWMEM |
| FTSE US ActiveBeta Momentum Index | FWMUS |
| FTSE Japan ActiveBeta Momentum Index | FWMJP |
| FTSE All-World ActiveBeta Value Index | FWVAW |
| FTSE Developed ActiveBeta Value Index | FWVAWD |
| FTSE Developed ex US ActiveBeta Value Index | FWVWXUS |
| FTSE Developed ex North America ActiveBeta Value Index | FWVWXNA |
| FTSE Developed ex UK ActiveBeta Value Index | FWVWXUK |
| FTSE Developed ex Europe ActiveBeta Value Index | FWVWXEU |
| FTSE Developed ex Japan ActiveBeta Value Index | FWVWXJA |
| FTSE Developed Europe ActiveBeta Value Index | FWVDE |
| FTSE Developed Europe ex UK ActiveBeta Value Index | FWVEXUK |
| FTSE Eurobloc ActiveBeta Value Index | FWVEB |
| FTSE Emerging ActiveBeta Value Index | FWVEM |
| FTSE US ActiveBeta Value Index | FWVUS |
| FTSE Japan ActiveBeta Value Index | FWVJP |
| FTSE All-World ActiveBeta MVI | FWMVAW |

| | |
|--|----------|
| FTSE Developed ActiveBeta MVI | FWMVAWD |
| FTSE Developed ex US ActiveBeta MVI | FWMVWXUS |
| FTSE Developed ex North America ActiveBeta MVI | FWMVWXNA |
| FTSE Developed ex UK ActiveBeta MVI | FWMVWXUK |
| FTSE Developed ex Europe ActiveBeta MVI | FWMVWXEU |
| FTSE Developed ex Japan ActiveBeta MVI | FWMVWXJA |
| FTSE Developed Europe ActiveBeta MVI | FWMVDE |
| FTSE Developed Europe ex UK ActiveBeta MVI | FWMVEXUK |
| FTSE Eurobloc ActiveBeta MVI | FWMVEB |
| FTSE Emerging ActiveBeta MVI | FWMVEM |
| FTSE US ActiveBeta MVI | FWMVUS |
| FTSE Japan ActiveBeta MVI | FWMVJP |

PRODUCT SPECIFICATION

FILE NAME

| File Name | File Name and Extension |
|---|-------------------------|
| FTSE All-World ActiveBeta Momentum Open Constituent Service | abwmoddmm.csv |
| FTSE All-World ActiveBeta Value Open Constituent Service | abwvoddmm.csv |
| FTSE All-World ActiveBeta MVI Open Constituent Service | abwjcoddmm.csv |

(*Where *ddmm* is effective date and month)

FILE DDS PATH

http://data.ftse.com/activebeta_aw/open_constituents

SERVICE TIMING

Available 23:30 hours GMT (Greenwich Mean Time) or BST (British Summertime) as applicable.

PRODUCT SPECIFICATION

FILE CONTENT

- FTSE All World ActiveBeta Momentum Open Constituent Service (*abwmoddmm.csv*)

| Field | Description | Example | Decimal Places | Data Type | Mandatory (Y/N) |
|--|--|-------------|----------------|------------|-----------------|
| Cons code | Constituent identification code | C00010 | | String | Y |
| SEDOL | Constituent SEDOL code | 6066608 | | String | Y |
| CUSIP | CUSIP code | | | String | Y |
| Constituent name | Name of index constituent | Amcor | | String | Y |
| Country code | Country code for constituent | AU | | String | Y |
| ISO code | ISO currency code for constituent | AUD | | String | Y |
| Exchange code | Exchange code for Security | AAS | | String | Y |
| Price | Open price in local currency | 7.270000 | 6 | Float | Y |
| Shares in issue | Number of shares in index | 892279388 | | Integer | Y |
| Weighting | Percentage of market capitalisation included in the indices | 100.00% | 6 | Percentage | Y |
| Industry | FTSE ICB Industry identifier (4 digit code) | 2000 | | Integer | Y |
| Supersector | FTSE ICB Supersector identifier (4 digit code) | 2700 | | Integer | Y |
| Sector | FTSE ICB Sector identifier (4 digit code) | 2720 | | Integer | Y |
| Subsector | FTSE ICB Subsector identifier (4 digit code) | 2723 | | Integer | Y |
| Dividend Yield | Dividend Yield (%) | 4.68 | 2 | Float | Y |
| Mkt Cap (USD) before investability weight | Market Capitalisation in USD millions at index close before applying investability weight restraint factor | 5697.084348 | 6 | Float | Y |
| Mkt Cap (USD) after investability weight | Market Capitalisation in USD millions at index close after applying investability weight restraint factor | 5697.084348 | 6 | Float | Y |
| ActiveBeta Adj Factor | ActiveBeta Adj factor | 0.423664 | 6 | Float | Y |
| Mkt Cap (USD) after ActiveBeta factor | Market Capitalisation in USD millions at index close after applying ActiveBeta factor | 2413.648256 | 6 | Float | Y |
| % Wt FTSE All-World ActiveBeta Momentum Index | Intentionally Left Blank | | 6 | Percentage | Y |
| % Wt FTSE Developed ActiveBeta Momentum Index | Intentionally Left Blank | | 6 | Percentage | Y |
| % Wt FTSE Developed ex US ActiveBeta Momentum Index | Intentionally Left Blank | | 6 | Percentage | Y |
| % Wt FTSE Developed ex North America ActiveBeta Momentum Index | Intentionally Left Blank | | 6 | Percentage | Y |
| % Wt FTSE Developed ex UK ActiveBeta Momentum Index | Intentionally Left Blank | | 6 | Percentage | Y |
| % Wt FTSE Developed ex Europe ActiveBeta Momentum Index | Intentionally Left Blank | | 6 | Percentage | Y |
| % Wt FTSE Developed ex Japan ActiveBeta Momentum Index | Intentionally Left Blank | | 6 | Percentage | Y |

| | | | | | |
|--|--|--------------------|---|------------|---|
| % Wt FTSE Developed Europe ActiveBeta Momentum Index | Intentionally Left Blank | | 6 | Percentage | Y |
| % Wt FTSE Developed Europe ex UK ActiveBeta Momentum Index | Intentionally Left Blank | | 6 | Percentage | Y |
| % Wt FTSE Eurobloc ActiveBeta Momentum Index | Intentionally Left Blank | | 6 | Percentage | Y |
| % Wt FTSE Emerging ActiveBeta Momentum Index | Intentionally Left Blank | | 6 | Percentage | Y |
| % Wt FTSE US ActiveBeta Momentum Index | Intentionally Left Blank | | 6 | Percentage | Y |
| % Wt FTSE Japan ActiveBeta Momentum Index | Intentionally Left Blank | | 6 | Percentage | Y |
| Index Marker | Index in which the constituent is a member | FWVAW,FWMAV,FWMVAW | | String | Y |
| Large/Medium/Small classification | Large/Mid/Small Constituent Classification | L | | String | Y |

FILE EXAMPLE

- **abwmoddmm.csv**

09/03/2010 (C) FTSE International Limited 2010. All Rights Reserved
 FTSE All-World ActiveBeta Momentum Opening Constituent Service

Cons Code,SEDOL,CUSIP,Constituent Name,Country Code,ISO Code,Exchange Code,Price,Shares in Issue,Weighting,Industry Code,Supersector Code,Sector Code,Subsector Code,Dividend Yield,Mkt Cap (USD) before Investability Weight,Mkt Cap (USD) after Investability Weight,ActiveBeta Adj Factor,Mkt Cap (USD) after ActiveBeta Adj Factor,% Wt FTSE All-World ActiveBeta Momentum Index,% Wt FTSE Developed ActiveBeta Momentum Index,% Wt FTSE Developed ex US ActiveBeta Momentum Index,% Wt FTSE Developed ex North America ActiveBeta Momentum Index,% Wt FTSE Developed ex UK ActiveBeta Momentum Index,% Wt FTSE Developed ex Europe ActiveBeta Momentum Index,% Wt FTSE Developed ex Japan ActiveBeta Momentum Index,% Wt FTSE Developed Europe ActiveBeta Momentum Index,% Wt FTSE Developed Europe ex UK ActiveBeta Momentum Index,% Wt FTSE Eurobloc ActiveBeta Momentum Index,% Wt FTSE Emerging ActiveBeta Momentum Index,% Wt FTSE US ActiveBeta Momentum Index,% Wt FTSE Japan ActiveBeta Momentum Index,Index Marker,Large/Mid/Small
 C38710,2681931,,,"Petrobras Energia S.A.
 B",ARG,ARS,ARGX,6.410000,1009618410,40.000000%,0001,0500,0530,0537,4.153495%,1677.137417,670.854967,0.000000,0.000000,,,,,,,,,,,,,FWMAW FWMEM,M
 XXXXXXXXXXXX

- FTSE All World ActiveBeta Value Open Constituent Service (abwvo d dmm.csv)

| Field | Description | Example | Decimal Places | Data Type | Mandatory (Y/N) |
|---|--|-------------|----------------|------------|-----------------|
| Cons code | Constituent identification code | C00010 | | String | Y |
| SEDOL | Constituent SEDOL code | 6066608 | | String | Y |
| CUSIP | CUSIP code | | | String | Y |
| Constituent name | Name of index constituent | Amcors | | String | Y |
| Country code | Country code for constituent | AU | | String | Y |
| ISO code | ISO currency code for constituent | AUD | | String | Y |
| Exchange code | Exchange code for Security | AAS | | String | Y |
| Price | Open price in local currency | 7.270000 | 6 | Float | Y |
| Shares in issue | Number of shares in index | 892279388 | | Integer | Y |
| Weighting | Percentage of market capitalisation included in the indices | 100.00% | 6 | Percentage | Y |
| Industry | FTSE ICB Industry identifier (4 digit code) | 2000 | | Integer | Y |
| Supersector | FTSE ICB Supersector identifier (4 digit code) | 2700 | | Integer | Y |
| Sector | FTSE ICB Sector identifier (4 digit code) | 2720 | | Integer | Y |
| Subsector | FTSE ICB Subsector identifier (4 digit code) | 2723 | | Integer | Y |
| Dividend Yield | Dividend Yield (%) | 4.68 | 2 | Float | Y |
| Mkt Cap (USD) before investability weight | Market Capitalisation in USD millions at index close before applying investability weight restraint factor | 5697.084348 | 6 | Float | Y |
| Mkt Cap (USD) after investability weight | Market Capitalisation in USD millions at index close after applying investability weight restraint factor | 5697.084348 | 6 | Float | Y |
| ActiveBeta Adj Factor | ActiveBeta Adj factor | 0.423664 | 6 | Float | Y |
| Mkt Cap (USD) after ActiveBeta factor | Market Capitalisation in USD millions at index close after applying ActiveBeta weight factor | 2413.648256 | 6 | Float | Y |
| % Wt FTSE All-World ActiveBeta Value Index | Intentionally Left Blank | | 6 | Percentage | Y |
| % Wt FTSE Developed ActiveBeta Value Index | Intentionally Left Blank | | 6 | Percentage | Y |
| % Wt FTSE Developed ex US ActiveBeta Value Index | Intentionally Left Blank | | 6 | Percentage | Y |
| % Wt FTSE Developed ex North America ActiveBeta Value Index | Intentionally Left Blank | | 6 | Percentage | Y |
| % Wt FTSE Developed ex UK ActiveBeta Value Index | Intentionally Left Blank | | 6 | Percentage | Y |
| % Wt FTSE Developed ex Europe ActiveBeta Value Index | Intentionally Left Blank | | 6 | Percentage | Y |
| % Wt FTSE Developed ex Japan ActiveBeta Value Index | Intentionally Left Blank | | 6 | Percentage | Y |
| % Wt FTSE Developed Europe ActiveBeta Value Index | Intentionally Left Blank | | 6 | Percentage | Y |
| % Wt FTSE Developed Europe ex UK ActiveBeta Value Index | Intentionally Left Blank | | 6 | Percentage | Y |

| | | | | | |
|---|--|------------------------|---|------------|---|
| % Wt FTSE Eurobloc ActiveBeta Value Index | Intentionally Left Blank | | 6 | Percentage | Y |
| % Wt FTSE Emerging ActiveBeta Value Index | Intentionally Left Blank | | 6 | Percentage | Y |
| % Wt FTSE US ActiveBeta Value Index | Intentionally Left Blank | | 6 | Percentage | Y |
| % Wt FTSE Japan ActiveBeta Value Index | Intentionally Left Blank | | 6 | Percentage | Y |
| Index Marker | Index in which the constituent is a member | FVVAV,FVMAV, FVMVAW | | String | Y |
| Large/Medium/Small classification | Large/Mid/Small Constituent Classification | L | | String | Y |

FILE EXAMPLE

- **abwvoddmm.csv**

09/03/2010 (C) FTSE International Limited 2010. All Rights Reserved
 FTSE All-World ActiveBeta Value Opening Constituent Service

Cons Code,SEDOL,CUSIP,Constituent Name,Country Code,ISO Code,Exchange Code,Price,Shares in Issue,Weighting,Industry Code,Supersector Code,Sector Code,Subsector Code,Dividend Yield,Mkt Cap (USD) before Investability Weight,Mkt Cap (USD) after Investability Weight,ActiveBeta Adj Factor,Mkt Cap (USD) after ActiveBeta Adj Factor,% Wt FTSE All-World ActiveBeta Value Index,% Wt FTSE Developed ActiveBeta Value Index,% Wt FTSE Developed ex US ActiveBeta Value Index,% Wt FTSE Developed ex North America ActiveBeta Value Index,% Wt FTSE Developed ex UK ActiveBeta Value Index,% Wt FTSE Developed ex Europe ActiveBeta Value Index,% Wt FTSE Developed ex Japan ActiveBeta Value Index,% Wt FTSE Developed Europe ActiveBeta Value Index,% Wt FTSE Developed Europe ex UK ActiveBeta Value Index,% Wt FTSE Eurobloc ActiveBeta Value Index,% Wt FTSE Emerging ActiveBeta Value Index,% Wt FTSE US ActiveBeta Value Index,% Wt FTSE Japan ActiveBeta Value Index,Index Marker,Large/Mid/Small
 C38710,2681931,,"Petrobras Energia S.A.
 B",ARG,ARS,ARGX,6.410000,1009618410,40.000000%,0001,0500,0530,0537,4.153495%,1677.137417,670.854967,1.000000,670.854967,,,,,,,,,,,,,FWVAV FWVEM,M
 XXXXXXXXXXXX

FTSE All World ActiveBeta MVI Open Constituent Service (abwjo d dmm.csv)

| Field | Description | Example | Decimal Places | Data Type | Mandatory (Y/N) |
|---|--|-------------|----------------|------------|-----------------|
| Cons code | Constituent identification code | C00010 | | String | Y |
| SEDOL | Constituent SEDOL code | 6066608 | | String | Y |
| CUSIP | CUSIP code | | | String | Y |
| Constituent name | Name of index constituent | Amcor | | String | Y |
| Country code | Country code for constituent | AU | | String | Y |
| ISO code | ISO currency code for constituent | AUD | | String | Y |
| Exchange code | Exchange code for Security | AAS | | String | Y |
| Price | Open price in local currency | 7.270000 | 6 | Float | Y |
| Shares in issue | Number of shares in index | 892279388 | | Integer | Y |
| Weighting | Percentage of market capitalisation included in the indices | 100.00% | 6 | Percentage | Y |
| Industry | FTSE ICB Industry identifier (4 digit code) | 2000 | | Integer | Y |
| Supersector | FTSE ICB Supersector identifier (4 digit code) | 2700 | | Integer | Y |
| Sector | FTSE ICB Sector identifier (4 digit code) | 2720 | | Integer | Y |
| Subsector | FTSE ICB Subsector identifier (4 digit code) | 2723 | | Integer | Y |
| Dividend Yield | Dividend Yield (%) | 4.68 | 2 | Float | Y |
| Mkt Cap (USD) before investability weight | Market Capitalisation in USD millions at index close before applying investability weight restraint factor | 5697.084348 | 6 | Float | Y |
| Mkt Cap (USD) after investability weight | Market Capitalisation in USD millions at index close after applying investability weight restraint factor | 5697.084348 | 6 | Float | Y |
| ActiveBeta Adj Factor | ActiveBeta Adj factor | 0.423664 | 6 | Float | Y |
| Mkt Cap (USD) after ActiveBeta factor | Market Capitalisation in USD millions at index close after applying ActiveBeta weight factor | 2413.648256 | 6 | Float | Y |
| % Wt FTSE All-World ActiveBeta MVI Index | Intentionally Left Blank | | 6 | Percentage | Y |
| % Wt FTSE Developed ActiveBeta MVI Index | Intentionally Left Blank | | 6 | Percentage | Y |
| % Wt FTSE Developed ex US ActiveBeta MVI Index | Intentionally Left Blank | | 6 | Percentage | Y |
| % Wt FTSE Developed ex North America ActiveBeta MVI Index | Intentionally Left Blank | | 6 | Percentage | Y |
| % Wt FTSE Developed ex UK ActiveBeta MVI Index | Intentionally Left Blank | | 6 | Percentage | Y |
| % Wt FTSE Developed ex Europe ActiveBeta MVI Index | Intentionally Left Blank | | 6 | Percentage | Y |
| % Wt FTSE Developed ex Japan ActiveBeta MVI Index | Intentionally Left Blank | | 6 | Percentage | Y |
| % Wt FTSE Developed Europe ActiveBeta MVI Index | Intentionally Left Blank | | 6 | Percentage | Y |
| % Wt FTSE Developed Europe ex UK ActiveBeta MVI Index | Intentionally Left Blank | | 6 | Percentage | Y |
| % Wt FTSE Eurobloc ActiveBeta MVI Index | Intentionally Left Blank | | 6 | Percentage | Y |

| | | | | | |
|---|--|------------------------|---|------------|---|
| % Wt FTSE Emerging ActiveBeta MVI Index | Intentionally Left Blank | | 6 | Percentage | Y |
| % Wt FTSE US ActiveBeta MVI Index | Intentionally Left Blank | | 6 | Percentage | Y |
| % Wt FTSE Japan ActiveBeta MVI Index | Intentionally Left Blank | | 6 | Percentage | Y |
| Index Marker | Index in which the constituent is a member | FWWAW,FWMAV, FWMVAW | | String | Y |
| Large/Medium/Small classification | Large/Mid/Small Constituent Classification | L | | String | Y |

FILE EXAMPLE

- **abwjoddm.csv**

09/03/2010 (C) FTSE International Limited 2010. All Rights Reserved
 FTSE All-World ActiveBeta MVI Opening Constituent Service

Cons Code,SEDOL,CUSIP,Constituent Name,Country Code,ISO Code,Exchange Code,Price,Shares in Issue,Weighting,Industry Code,Supersector Code,Sector Code,Subsector Code,Dividend Yield,Mkt Cap (USD) before Investability Weight,Mkt Cap (USD) after Investability Weight,ActiveBeta Adj Factor,Mkt Cap (USD) after ActiveBeta Adj Factor,% Wt FTSE All-World ActiveBeta MVI Index,% Wt FTSE Developed ActiveBeta MVI Index,% Wt FTSE Developed ex US ActiveBeta MVI Index,% Wt FTSE Developed ex North America ActiveBeta MVI Index,% Wt FTSE Developed ex UK ActiveBeta MVI Index,% Wt FTSE Developed ex Europe ActiveBeta MVI Index,% Wt FTSE Developed ex Japan ActiveBeta MVI Index,% Wt FTSE Developed Europe ActiveBeta MVI Index,% Wt FTSE Developed Europe ex UK ActiveBeta MVI Index,% Wt FTSE Eurobloc ActiveBeta MVI Index,% Wt FTSE Emerging ActiveBeta MVI Index,% Wt FTSE US ActiveBeta MVI Index,% Wt FTSE Japan ActiveBeta MVI Index,Index Marker,Large/Mid/Small
 C38710,2681931,,,"Petrobras Energia S.A.
 B",ARG,ARS,ARGX,6.410000,1009618410,40.000000%,0001,0500,0530,0537,4.153495%,1677.137417,670.854967,1.000000,670.854967,,,,,,,,,,,,,FWMVAW FWMVEM,M
 XXXXXXXXXXXX

EXCHANGE RATES FILE SPECIFICATION

An Exchange Rates file is provided free of charge with this service.

FILE NAME

| File Name | File Name and Extension |
|--------------------------|-------------------------|
| FTSE Exchange Rates File | wixrddmm.csv* |

(* where *ddmm* is effective date and month)

FILE CONTENT

| Field | Description | Decimal Places |
|-------------------|---|----------------|
| Date | ddmmyyyy format | |
| ISO Currency Code | Currency code | |
| USD Exchange Rate | USD exchange rate used for calculation (WM/Reuters closing rates) | Up to 6 |

(*where *dd/mm/yyyy* is effective date, month and year)

FILE EXAMPLE

12/01/2008(C) FTSE International Limited 2008. All Rights Reserved
FTSE Exchange Rate Service

Date,ISO Currency Code,USD Exchange Rate

01/12/2008,ARS,3.081250
01/12/2008,ATS,10.640100
01/12/2008,AUD,1.278040
01/12/2008,BEF,31.192650
01/12/2008,BRL,2.142700
01/12/2008,CAD,1.170500
01/12/2008,CHF,1.247000
01/12/2008,CLP,539.900000
01/12/2008,CNY,7.798400
01/12/2008,COP,2218.600000
01/12/2008,CZK,21.502050
XXXXXXXXXX

VERSION HISTORY

Product Specification Document Version History

- Version 1.0 - Initial Product Specification - February 2010

FTSE CONTACT DETAILS

For FTSE contact details please visit http://www.ftse.com/Contact_Us