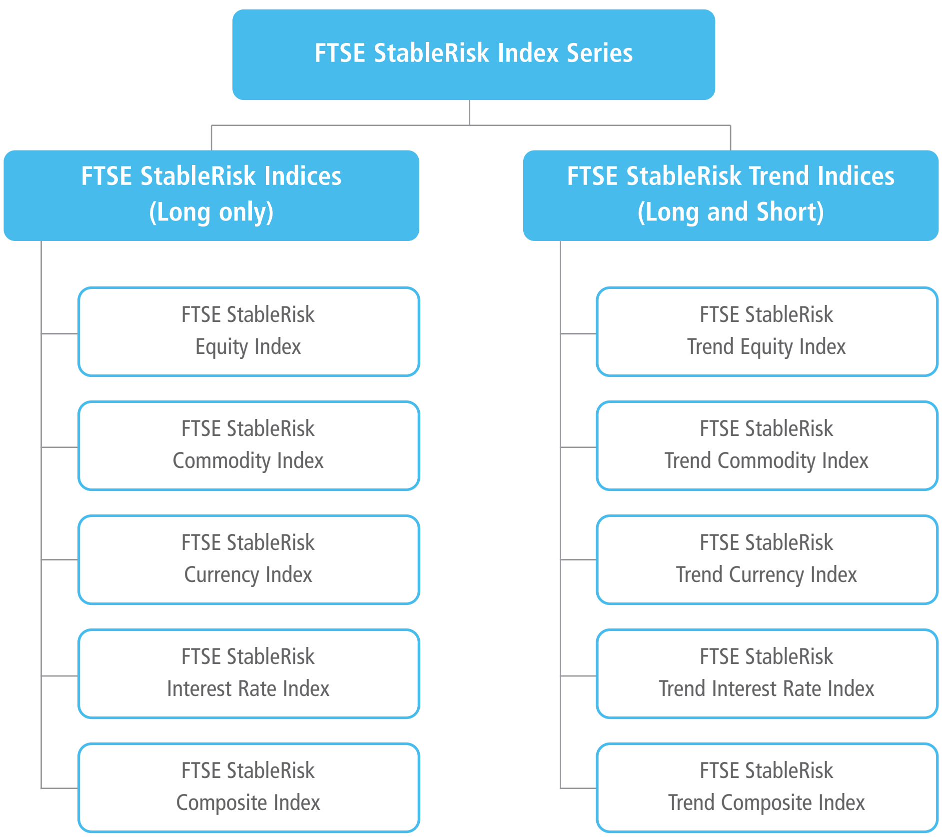
FACTSHEET

FTSE STABLERISK INDEX SERIES

The FTSE StableRisk Index Series, designed in association with AlphaSimplex Group, LLC, are a family of risk controlled multi-asset indices which seek to capture long-term expected returns with less extreme shifts in short-term risk levels. This is achieved by using a portfolio of liquid futures contracts representing assets, rebalanced as often as daily, with the objective of maintaining the portfolio's volatility at a given level. The indices offer exposure to four asset classes:

- Equities
- Currency
- Commodities
- Interest rates

A separate index is calculated for each asset class, and a composite index including all asset classes is also available. The FTSE StableRisk Index Series includes the FTSE Stable Risk Indices, which are long-only indices; and the FTSE StableRisk Trend Indices which follow a simple momentum portfolio policy and hold both long- and short- futures contracts.



FEATURES

- Helps investors gain long term exposure to rewarding but risky assets without being fully exposed during volatile periods, which are often associated with market downturns.
- Rules-based, transparent, investable and replicable.
- Suitable for the construction of investment vehicles, portfolio structuring, and benchmarking.
- Indices are made up of a basket of futures contracts representing a given asset class. This basket is rebalanced as often as daily in order to meet the index's volatility target. Futures contracts must meet minimum liquidity requirements.
- Volatility targets for each index are calculated using the trailing 10-year average volatility for a traditional long-only index representing each asset class.

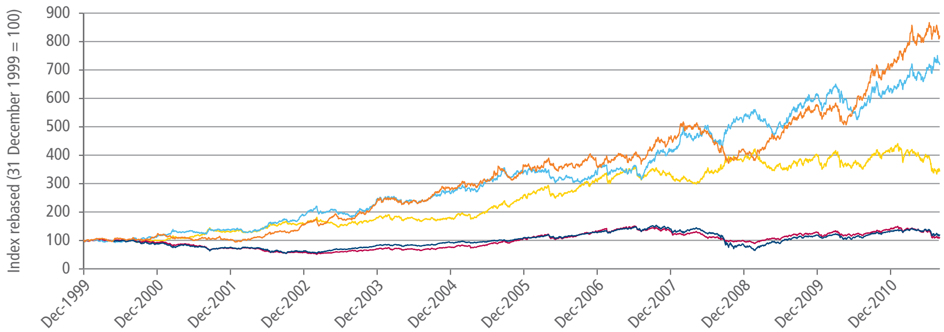
ABOUT ALPHASIMPLEX GROUP, LLC

AlphaSimplex Group is a registered investment adviser that specializes in risk-controlled, absolute return portfolios. All investment strategies are systematic and seek to adapt to changing market dynamics, relying primarily on liquid futures and forward contracts.

HISTORICAL PERFORMANCE AND VOLATILITY

	PERFORMANCE										VOLATILITY		
	3M (%)	6M (%)	YTD (%)	12M (%)	3YR (%)	5YR (%)	10YR (%)	3YR (%pa)	5YR (%pa)	10YR (%pa)	1YR Vol (%pa)*	3YR Vol (%pa)**	5YR Vol (%pa)***
FTSE All World Index	-12.4	-12.0	-8.1	-0.1	10.2	1.6	76.5	3.3	0.3	5.8	16.8	25.8	21.0
FTSE StableRisk Composite Index	0.7	5.7	13.9	24.8	98.5	123.7	681.4	25.7	17.5	22.8	15.5	15.5	16.3
FTSE StableRisk Trend Composite Index	7.1	8.5	11.7	20.0	59.4	132.6	434.0	16.8	18.4	18.2	16.0	15.6	15.3
FTSE StableRisk Equity Index	-18.3	-20.5	-19.0	-12.0	6.4	-5.6	61.0	2.1	-1.2	4.9	19.5	19.0	16.2
FTSE StableRisk Trend Equity Index	-11.8	-15.8	-16.7	-11.2	-4.9	21.6	150.6	-1.7	4.0	9.6	19.1	17.4	15.8

* 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 15 September 2011



FTSE All World Index · FTSE StableRisk Composite Index · FTSE StableRisk Trend Composite Index · FTSE StableRisk Equity Index · FTSE StableRisk Trend Equity Index

SOURCE: FTSE Group, data as at 15 September 2011

	PERFORMANCE										VOLATILITY		
	3M (%)	6M (%)	YTD (%)	12M (%)	3YR (%)	5YR (%)	10YR (%)	3YR (%pa)	5YR (%pa)	10YR (%pa)	1YR Vol (%pa)*	3YR Vol (%pa)**	5YR Vol (%pa)***
FTSE StableRisk Currency Index	0.5	4.7	7.8	10.7	18.5	45.9	110.6	5.8	7.8	7.7	9.1	8.4	8.9
FTSE StableRisk Trend Currency Index	0.6	4.8	8.5	10.8	7.6	21.6	64.5	2.5	4.0	5.1	9.2	8.2	8.3
FTSE StableRisk Interest Rate Index	3.9	6.0	7.2	6.2	24.2	27.6	41.7	7.5	5.0	3.5	3.4	3.7	3.6
FTSE StableRisk Trend Interest Rate Index	4.8	6.5	5.3	3.3	20.5	33.3	49.1	6.4	5.9	4.1	3.3	3.7	3.3
FTSE StableRisk Commodity Index	2.1	-3.6	4.5	21.9	49.4	90.0	318.7	14.3	13.7	15.4	19.0	19.3	17.0
FTSE StableRisk Trend Commodity Index	3.7	-4.9	2.4	18.9	28.1	74.4	162.0	8.6	11.8	10.1	20.1	19.3	18.8

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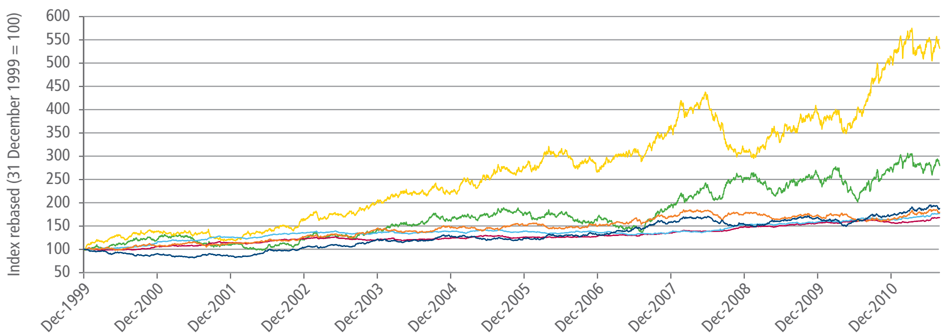
SOURCE: FTSE Group, data as at 15 September 2011



FTSE StableRisk Currency Index · FTSE StableRisk Trend Currency Index · FTSE StableRisk Interest Rate Index · FTSE StableRisk Trend Interest Rate Index · FTSE StableRisk Commodity Index · FTSE StableRisk Trend Commodity Index

SOURCE: FTSEGroup, data as at 15 Septermber 2011

INFORMATION

Index Launch
25 January 2010

Base Date
31 December 1999

Base Value
100

Index Calculation
End-of-day distribution

Currency
USD

Review Dates
Annually, in December

Index Rules
Available at www.ftse.com

FOR FURTHER INFORMATION VISIT WWW.FTSE.COM, EMAIL INFO@FTSE.COM OR CALL YOUR LOCAL FTSE OFFICE:

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THE INDEX COMPANY