

## I/B/E/S Global Aggregates - FT/S&P Actuaries Indices

The FT/S&P Actuaries World Indices™/SM were launched in 1987 and are owned by FT-SE International, Goldman, Sachs & Co, and Standard & Poor's. The Indices are jointly compiled by FT-SE International, Goldman, Sachs & Co, and Standard & Poor's in conjunction with The Institute of Actuaries and The Faculty of Actuaries. NatWest Securities Limited was a co-founder of the Indices. The objective of the Owners is to create and maintain a series of high quality indices of the international equity market for use as a benchmark by the global investment community. In pursuit of this objective, the Owners have sought to establish the

Indices as:

Comprehensive

Consistent Flexible

Accurate

Investible

Representative

User-driven

The ideal in selecting constituent stocks is to capture 85 per cent of the equity available in any country (the "investible universe") after the five investibility screens have been applied. In practice, representation within a band of 82 - 90 per cent has been accepted in order to restrict turnover at the regular country review dates. The main FT/S&P Actuaries World Indices are based at 100 on 31 December 1986.

Name	Country	Description	Currency	Start Date
FTRA	*AMERICAS	FT/S&P Americas	US Dollar	Jan-96
FTRP	*EURO-PACIFIC	FT/S&P Euro-Pacific	US Dollar	Jan-96
FTRE	*EUROPE	FT/S&P Europe	US Dollar	Jan-96
FTRK	*EUROPE EX UK	FT/S&P Europe ex UK	US Dollar	Jan-96
FTRS	*NORDIC	FT/S&P Nordic	US Dollar	Jan-96
FTRN	*NORTH AMERICA	FT/S&P North America	US Dollar	Jan-96
FTRF	*PACIFIC BASIN	FT/S&P Pacific Basin	US Dollar	Jan-96
FTRJ	*PACIFIC EX JP	FT/S&P Pacific ex Japan	US Dollar	Jan-96
FTWL	*WORLD	FT/S&P World	US Dollar	Jan-96
FTWJ	*WORLD EX JP	FT/S&P World ex Japan	US Dollar	Jan-96
FTWS	*WORLD EX SA	FT/S&P World ex South Africa	US Dollar	Jan-96
FTWK	*WORLD EX UK	FT/S&P World ex UK	US Dollar	Jan-96
FTWU	*WORLD EX US	FT/S&P World ex US	US Dollar	Jan-96
FTAA	AUSTRALIA	FT/S&P Australia	Australian Dollar	Jan-96
FTEA	AUSTRIA	FT/S&P Austria	Austrian Schilling	Jan-96
FTEB	BELGIUM	FT/S&P Belgium	Belgian Franc	Jan-96
FTLB	BRAZIL	FT/S&P Brazil	US Dollar	Jan-96
FTNC	CANADA	FT/S&P Canada	Canadian Dollar	Jan-96
FTSD	DENMARK	FT/S&P Denmark	Danish Krone	Jan-96
FTSF	FINLAND	FT/S&P Finland	Finnish Markka	Jan-96
FTEF	FRANCE	FT/S&P France	French Franc	Jan-96
FTED	GERMANY	FT/S&P Germany	Deutsch Mark	Jan-96
FTFH	HONG KONG	FT/S&P Hong Kong	Irish Pence	Jan-96
FTFL	INDONESIA	FT/S&P Indonesia	Japanese Yen	Jan-96
FTEZ	IRELAND	FT/S&P Ireland	British Pence	Jan-96
FTEI	ITALY	FT/S&P Italy	Italian Lira	Jan-96
FTFJ	JAPAN	FT/S&P Japan	Hong Kong Dollar	Jan-96
FTFM	MALAYSIA	FT/S&P Malaysia	Malaysian Ringgit	Jan-96
FTLM	MEXICO	FT/S&P Mexico	New Mexican Peso	Jan-96
FTEN	NETHERLANDS	FT/S&P Netherlands	Dutch Guilder	Jan-96
FTAN	NEW ZEALAND	FT/S&P New Zealand	New Zealand Dollar	Jan-96
FTSN	NORWAY	FT/S&P Norway	Norwegian Krone	Jan-96
FTFP	PHILIPPINES	FT/S&P Philippines	Philippine Peso	Jan-96
FTFS	SINGAPORE	FT/S&P Singapore	Singapore Dollar	Jan-96
FTKS	SOUTH AFRICA	FT/S&P South Africa	S. African Rand	Jan-96
FTEE	SPAIN	FT/S&P Spain	Spanish Peseta	Jan-96
FTSS	SWEDEN	FT/S&P Sweden	Swedish Krona	Jan-96
FTES	SWITZERLAND	FT/S&P Switzerland	Swiss Franc	Jan-96
FTFT	THAILAND	FT/S&P Thailand	Thai Baht	Jan-96
FTEX	UNITED KINGDOM	FT/S&P United Kingdom	US Dollar	Jan-96
FTNA	UNITED STATES	FT/S&P United States	US Dollar	Jan-96

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