

FTSE ActiveBeta Index Series PRODUCT SPECIFICATION

FTSE All-World ActiveBeta Index Series
FTSE All-World Momentum, Value and MVI Indices
Valuation Service

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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

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

Index Specification	Attribute
Index Names	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	FMAWA
FTSE Developed ActiveBeta Momentum Index	FMAWD
FTSE Developed ex US ActiveBeta Momentum Index	FMMWXUS
FTSE Developed ex North America ActiveBeta Momentum Index	FMMWXNA
FTSE Developed ex UK ActiveBeta Momentum Index	FMMWXUK
FTSE Developed ex Europe ActiveBeta Momentum Index	FMMWXEU
FTSE Developed ex Japan ActiveBeta Momentum Index	FMMWXJA
FTSE Developed Europe ActiveBeta Momentum Index	FWMDE
FTSE Developed Europe ex UK ActiveBeta Momentum Index	FMEXUK
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	FWVWD
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 Value Index	FWVUS
FTSE Japan ActiveBeta Value Index	FWVJP
FTSE All-World ActiveBeta MVI Index	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 Valuation Service (*Where <i>ddmm</i> is effective date and month)	abwvaddmm.csv

FILE DDS PATH

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

SERVICE TIMING

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

PRODUCT SPECIFICATION

FILE CONTENT

- FTSE All-World ActiveBeta Valuation Service (*abwvaddmm.csv*)

Field	Description	Example	Decimal Places	Data Type	Mandatory (Y/N)
Index Code	Sector or Index identification code	FWMVAW		String	Y
Index	Name of index	FTSE All-World ActiveBeta Momentum Index		String	Y
Number of Constituents	Total number of constituents within index	1537		Integer	Y
US Dollar Index	US Dollar index value	5490.60	2	Float	Y
Sterling Index	Sterling index value	4799.05	2	Float	Y
Euro Index	Euro index value	4825.22	2	Float	Y
Japanese Yen Index	Japanese Yen index value	5914.24	2	Float	Y
Australian Dollar Index	Australian Dollar index value	4866.69	2	Float	Y
US Dollar TRI	US Dollar total return index value	5555.68	2	Float	Y
Sterling TRI	Sterling total return index value	4855.94	2	Float	Y
Euro TRI	Euro total return index value	4882.42	2	Float	Y
Japanese Yen TRI	Japanese Yen total return index value	5984.34	2	Float	Y
Australian Dollar TRI	Australian Dollar total return index value	4924.38	2	Float	Y
Mkt Cap (US Dollar)	Market Capitalisation in currency specified in millions at index close	7570684.402638	6	Float	Y
Mkt Cap (Sterling)	Market Capitalisation in currency specified in millions at index close	3740675.163343	6	Float	Y
Mkt Cap (Euro)	Market Capitalisation in currency specified in millions at index close	5518196.154239	6	Float	Y
Mkt Cap (Yen)	Market Capitalisation in currency specified in millions at index close	924267005.296076	6	Float	Y
Mkt Cap (Australian Dollar)	Market Capitalisation in currency specified in millions at index close	8787293.386142	6	Float	Y
XD Adjustment (YTD)	Ex-dividend adjustment year to date	62.926	3	Float	N
Dividend Yield	Dividend Yield	2.41%	2	Percentage	Y

FILE EXAMPLE

- ***abwvaddmm.csv***

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 FTSE All-World ActiveBeta Valuation Service

Index Code,Index,Number of Constituents,US Dollar Index,Sterling Index,Euro Index,Japanese Yen Index,Australian Dollar Index,US Dollar TRI,Sterling TRI,Euro TRI,Japanese Yen TRI,Australian Dollar TRI,Mkt Cap (US Dollar),Mkt Cap (Sterling),Mkt Cap (Euro),Mkt Cap (Yen),Mkt Cap (Australian Dollar),XD Adjustment (YTD),Dividend Yield
 FWMVAW,"FTSE ActiveBeta All-World MVI
 Index",2740,4868.19,4830.80,4159.05,2750.74,3601.88,5431.76,5390.05,4640.52,3069.18,4018.85,25541777.4100
 38,17095622.456086,18949955.496055,2283179482.683274,28412928.608700,13.184893,2.21%
 XXXXXXXXXXX

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	wixr <i>ddmm</i> .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

```
21/10/2008(C) FTSE International Limited 2004. 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