

FTSE ActiveBeta Index Series PRODUCT SPECIFICATION

FTSE All Share ActiveBeta Index Series
FTSE All Share Momentum, Value and MVI Indices
Five Day Tracker Service

CONTENTS

Page 3	Index Specification
	- INDEX DESCRIPTION
	- INDEX ATTRIBUTES
Page 4-6	Product Specification
	- FILE RANGE
	- FILE NAME
	- FILE DDS PATH
	- SERVICE TIMING
	- SERVICE DESCRIPTION
	- FILE CONTENT
	- FILE EXAMPLE
Page 7	Exchange Rates File Specification
	- FILE NAME
	- FILE CONTENT
	- FILE EXAMPLE
Page 7	Version History
	- PRODUCT SPECIFICATION DOCUMENT VERSION HISTORY
Page 7	FTSE Contact Details
Page 8-9	Appendix A
	- FTSE DIVIDEND CODES
	- FTSE AMENDMENT CODES

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	GBP
Base Currency Date	30 Dec 1983

FILE RANGE

Index Name	Index Code (Marker)
FTSE 100 ActiveBeta Value Index	FWVUKX
FTSE 100 ActiveBeta Momentum Index	FWMUKX
FTSE 100 ActiveBeta MVI Index	FWMVUKX
FTSE 350 ActiveBeta Value Index	FWVNMX
FTSE 350 ActiveBeta Momentum Index	FWMNMX
FTSE 350 ActiveBeta MVI Index	FWMVNMX
FTSE All Share ActiveBeta Value Index	FWVASX
FTSE All Share ActiveBeta Momentum Index	FWMASX
FTSE All Share ActiveBeta MVI Index	FWMVASX

PRODUCT SPECIFICATION

FILE NAME

File Name	File Name and Extension
FTSE All Share ActiveBeta Momentum Indicative Review Service	abumfddmm.csv
FTSE All Share ActiveBeta Value Indicative Review Service	abuvfddmm.csv
FTSE All Share ActiveBeta MVI Indicative Review Service	abujfddmm.csv

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

FILE DDS PATH

http://data.ftse.com/activebeta_uk/five_day_tracker

SERVICE TIMING

Available 20:00 hours GMT (Greenwich Mean Time) or BST (British Summertime) as applicable.

PRODUCT SPECIFICATION

FILE CONTENT

FTSE All Share ActiveBeta Momentum Five Day Tracker Service (*abumfddmm.csv*)

Field	Description	Example	Decimal Places	Data Type	Mandatory (Y/N)
Value Date	Value date of the file	18/06/2008		Date	N
Effective Date	Date in which change data displayed will be effective	22/06/2008		Date	N
Cons Code	Constituent identifier code	C01561		String	N
Constituent Name	Name of company	"Rexam"		String	N
SEDOL	SEDOL Security Identifier	425045		String	N
CUSIP	CUSIP Security Identifier where available			String	N
Country Code	Country code for Security	UK		String	N
Exchange Code	Exchange code for Security	EXL		String	N
ISO Code	ISO Currency code for Security	GBX		String	N
Index Marker	Codes for indices of which security is a constituent	FRAW3		String	N
Closing Subsector Code	FTSE Subsector identifier (4 digit code)			Integer	N
New Subsector Code	New FTSE Subsector identifier (4 digit code)			Integer	N
Closing Price	Previous day's closing price in currency specified	497.000000	6	Float	N
Price Adjustment Factor	Price adjustment factor		6	Float	N
Adjusted Price	Share price in currency indicated after weighting amendment		6	Float	N
Previous Shares In Issue	Number of shares in issue before corporate amendment	583100421		Integer	N
New Shares In Issue	Number of shares in issue after corporate amendment	641901959		Integer	N
Previous Investability Weight	Percentage of market capitalisation in issue included in the Indices at close		6	Float	N
New Investability Weight	New percentage of market capitalisation included in the Indices close		6	Float	N
Previous ActiveBeta Adj Factor	Previous ActiveBeta Adjustment Factor applied to the market capitalisation in issue included in the Indices at close		6	Float	N
New ActiveBeta Adj Factor	New ActiveBeta Adjustment Factor applied to the market capitalisation in issue included in the Indices at close		6	Float	N
Amendment Code	Code for weighting and housekeeping amendments	IS		String	N
Notes	Details, where available, on weighting amendment code			String	N

FILE EXAMPLE

- **abumfddmm.csv**

22/02/2010 (C) FTSE International Limited 2010. All Rights Reserved
FTSE All Share ActiveBeta Momentum Five Day Tracker Service

Value Date,Effective Date,Cons Code,Constituent Name,SEDOL,CUSIP,Country Code,Exchange Code,ISO Code,Index Marker,Closing Subsector Code,New Subsector Code,Closing Price,Price Adjustment Factor,Adjusted Price,Previous Shares in Issue,New Shares in Issue,Previous Investibility Weight,New Investibility Weight,Previous ActiveBeta Adj Factor,New ActiveBeta Adj Factor,Amendment Code,Amendment Notes

22/02/2010,22/02/2010,C30280,"3i Group",B1YW440,,UK,EXL,GBX,FWMASX FWMNMX
FWMUKX,,,,,963601886,963601886,,,1.000000,1.000000,SW,Weighting Change
XXXXXXXXXX

FILE CONTENT

FTSE All Share ActiveBeta Value Five Day Tracker Service (*abuvfddmm.csv*)

Field	Description	Example	Decimal Places	Data Type	Mandatory (Y/N)
Value Date	Value date of the file	18/06/2008		Date	N
Effective Date	Date in which change data displayed will be effective	22/06/2008		Date	N
Cons Code	Constituent identifier code	C01561		String	N
Constituent Name	Name of company	"Rexam"		String	N
SEDOL	SEDOL Security Identifier	425045		String	N
CUSIP	CUSIP Security Identifier where available			String	N
Country Code	Country code for Security	UK		String	N
Exchange Code	Exchange code for Security	EXL		String	N
ISO Code	ISO Currency code for Security	GBX		String	N
Index Marker	Codes for indices of which security is a constituent	FRAW3		String	N
Closing Subsector Code	FTSE RAFI Subsector identifier (4 digit code)			Integer	N
New Subsector Code	New FTSE RAFI Subsector identifier (4 digit code)			Integer	N
Closing Price	Previous day's closing price in currency specified	497.000000	6	Float	N
Price Adjustment Factor	Price adjustment factor		6	Float	N
Adjusted Price	Share price in currency indicated after weighting amendment		6	Float	N
Previous Shares In Issue	Number of shares in issue before corporate amendment	583100421		Integer	N
New Shares In Issue	Number of shares in issue after corporate amendment	641901959		Integer	N
Previous Investability Weight	Percentage of market capitalisation in issue included in the Indices at close		6	Float	N
New Investability Weight	New percentage of market capitalisation included in the Indices close		6	Float	N
Previous ActiveBeta Adj Factor	Previous ActiveBeta Adjustment Factor applied to the market capitalisation in issue included in the Indices at close		6	Float	N
New ActiveBeta Adj Factor	New ActiveBeta Adjustment Factor applied to the market capitalisation in issue included in the Indices at close		6	Float	N
Amendment Code	Code for weighting and housekeeping amendments	IS		String	N
Notes	Details, where available, on weighting amendment code			String	N

FILE EXAMPLE

- **abuvfddmm.csv**

22/02/2010 (C) FTSE International Limited 2010. All Rights Reserved
FTSE All Share ActiveBeta Value Five Day Tracker Service

Value Date,Effective Date,Cons Code,Constituent Name,SEDOL,CUSIP,Country Code,Exchange Code,ISO Code,Index Marker,Closing Subsector Code,New Subsector Code,Closing Price,Price Adjustment Factor,Adjusted Price,Previous Shares in Issue,New Shares in Issue,Previous Investibility Weight,New Investibility Weight,Previous ActiveBeta Adj Factor,New ActiveBeta Adj Factor,Amendment Code,Amendment Notes

22/02/2010,22/02/2010,C30280,"3i Group",B1YW440,,UK,EXL,GBX,FWMASX FWMNMX
FWMUKX,,,,,963601886,963601886,,,1.000000,1.000000,SW,Weighting Change
XXXXXXXXXX

FILE CONTENT

FTSE All Share ActiveBeta MVI Five Day Tracker Service (abufddmm.csv)

Field	Description	Example	Decimal Places	Data Type	Mandatory (Y/N)
Value Date	Value date of the file	18/06/2008		Date	N
Effective Date	Date in which change data displayed will be effective	22/06/2008		Date	N
Cons Code	Constituent identifier code	C01561		String	N
Constituent Name	Name of company	"Rexam"		String	N
SEDOL	SEDOL Security Identifier	425045		String	N
CUSIP	CUSIP Security Identifier where available			String	N
Country Code	Country code for Security	UK		String	N
Exchange Code	Exchange code for Security	EXL		String	N
ISO Code	ISO Currency code for Security	GBX		String	N
Index Marker	Codes for indices of which security is a constituent	FRAW3		String	N
Closing Subsector Code	FTSE RAFI Subsector identifier (4 digit code)			Integer	N
New Subsector Code	New FTSE RAFI Subsector identifier (4 digit code)			Integer	N
Closing Price	Previous day's closing price in currency specified	497.000000	6	Float	N
Price Adjustment Factor	Price adjustment factor		6	Float	N
Adjusted Price	Share price in currency indicated after weighting amendment		6	Float	N
Previous Shares In Issue	Number of shares in issue before corporate amendment	583100421		Integer	N
New Shares In Issue	Number of shares in issue after corporate amendment	641901959		Integer	N
Previous Investability Weight	Percentage of market capitalisation in issue included in the Indices at close		6	Float	N
New Investability Weight	New percentage of market capitalisation included in the Indices close		6	Float	N
Previous ActiveBeta Adj Factor	Previous ActiveBeta Adjustment Factor applied to the market capitalisation in issue included in the Indices at close		6	Float	N
New ActiveBeta Adj Factor	New ActiveBeta Adjustment Factor applied to the market capitalisation in issue included in the Indices at close		6	Float	N
Amendment Code	Code for weighting and housekeeping amendments	IS		String	N
Notes	Details, where available, on weighting amendment code			String	N

FILE EXAMPLE

- **abujfddmm.csv**

22/02/2010 (C) FTSE International Limited 2010. All Rights Reserved
FTSE All Share ActiveBeta MVI Five Day Tracker Service

Value Date,Effective Date,Cons Code,Constituent Name,SEDOL,CUSIP,Country Code,Exchange Code,ISO Code,Index Marker,Closing Subsector Code,New Subsector Code,Closing Price,Price Adjustment Factor,Adjusted Price,Previous Shares in Issue,New Shares in Issue,Previous Investibility Weight,New Investibility Weight,Previous ActiveBeta Adj Factor,New ActiveBeta Adj Factor,Amendment Code,Amendment Notes

22/02/2010,22/02/2010,C30280,"3i Group",B1YW440,,UK,EXL,GBX,FWMASX FWMNMX
FWMUKX,,,,,963601886,963601886,,,1.000000,1.000000,SW,Weighting Change
XXXXXXXXXX

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	UKXR <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

21/10/2004(C) FTSE International Limited 2004. All Rights Reserved
FTSE Exchange Rate Service
07/05/2004,EUR,0.84034
07/05/2004,GBX,56.01927
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

APPENDIX A

- *FTSE Dividend Codes*

Code	Type of Dividend	FTSE Dividend Notes
F	Final Dividend	
I	Interim Dividend	
Q	Quarter Dividend	
D	Final FID Dividend	
R	Interim FID Dividend	
T	Quarter FID Dividend	
H	Final Ord/FID Dividend	amount of FID payment
J	Interim Ord/FID Dividend	amount of FID payment
K	Quarter Ord/FID Dividend	amount of FID payment
S	Special Dividend	
M	Miscellaneous dividend	
Y	Annually paid dividend	

• **FTSE Amendment Codes**

Note that housekeeping changes will appear above corporate actions in the file.

Housekeeping Changes

CODE	FTSE Amendment Note	Notes for service user
CA	Constituent Addition	Includes quarterly review changes and classification changes
CD	Constituent Deletion	Includes quarterly review changes and classification changes
NC	Name Change	Former name will appear in notes field
SC	SEDOL Change	Former SEDOL code will appear in notes field
CS	CUSIP Change	Former CUSIP code will appear in notes field
CU	Currency Change	Former currency will appear in notes field
SS	Subsector Change	Subsector Classification Code Change
IC	Investability weight change	Terms included in notes field, as available
SW	Share Weight Change	
MC	EPIC Change	Former EPIC code will appear in notes field

Corporate Actions

CODE	FTSE Amendment Note	Notes for service user
CP*	Capital Repayment	Terms included in notes field, as available
CI	Capitalisation Issue	Terms included in notes field, as available
RI*	Rights Issue	Terms included in notes field, as available
SB	Subdivision	Terms included in notes field, as available
CX*	Complex	
CN	Consolidation	Terms included in notes field, as available
IS	Share Change	Includes: Employee shares Exercise of Options Exercise of Warrants Further Issue Issue for Cash Offer for subscription Satisfaction of loan Merger Placing Scheme of Arrangement Vendor Consideration Buy-back Cap in lieu of dividend Company Reorganisation Conversion of shares Exchange Offer

*indicates Corporate Action types which will not appear until one-day prior to implementation.