

# FTSE ActiveBeta Index Series PRODUCT SPECIFICATION

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



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## INDEX SPECIFICATION

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### 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 RangeTable
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

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### FILE NAME

File Name	File Name and Extension
FTSE All Share ActiveBeta Momentum Tracker Service	abumt <i>ddmm</i> .csv
FTSE All Share ActiveBeta Value Tracker Service	abuvt <i>ddmm</i> .csv
FTSE All Share ActiveBeta MVI Tracker Service	abujt <i>ddmm</i> .csv

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

### FILE DDS PATH

[http://data.ftse.com/activebeta\\_uk/tracker](http://data.ftse.com/activebeta_uk/tracker)

### SERVICE TIMING

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

## PRODUCT SPECIFICATION

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### FILE CONTENT

- FTSE All Share ActiveBeta Tracker Service (*abumtdmm.csv*)

#### Section 1 - Index level data

Field	Description	Example	Decimal Places	Data Type	Mandatory (Y/N)
Index Code	FTSE Index codes	FWMAW		String	Y
Old Number of Constituents	Number of lines of stock included in index calculation (including secondary lines), for previous day's close market capitalisation calculation	3007		Integer	Y
New Number of Constituents	Number of lines of stock included in index calculation (including secondary lines), for adjusted previous day's close market capitalisation calculation	3007		Integer	Y
Previous Market Capitalisation	Previous day's closing weighted market capitalisation in GBP Currency in millions	7555269.648	3	Float	Y
New Market Capitalisation	Previous day's closing weighted market capitalisation in GBP Currency in millions, after weighting amendments effective today	7540693.254	3	Float	Y
Previous Divisor	Previous day's index divisor in Currency, millions	1382.455765	6	Float	Y
New Divisor	Today's index divisor in Currency, millions	1379.788591	6	Float	Y
XD Adjustment Value	Today's XD adjustment figure in Currency	1.837	3	Float	Y

## Section 2 – Stock Level Data – weighting amendments

Field	Description	Example	Decimal Places	Data Type	Mandatory (Y/N)
Cons Code	Constituent identifier code	C01567		String	N
Constituent Name	Name of company	"Invesco"		String	N
SEDOL	SEDOL Security Identifier	128269		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	FVMAW		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
Price	Previous day's closing price in currency specified	620.500000	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	829280649		Integer	N
New Shares in Issue	Number of shares in issue after corporate amendment	839363850		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 Factor applied to the market capitalisation in issue included in the Indices at close	1	6	Float	N
New ActiveBeta Adj Factor	New ActiveBeta Factor applied to the market capitalisation in issue included in the Indices at close	2	6	Float	N
Amendment Code	Code for weighting and housekeeping amendments	IS		String	N
Notes	Details, where available, on weighting amendment code			String	N

### Section 3 – Stock Level Data – Ex dividend changes

Field	Description	Example	Decimal Places	Data Type	Mandatory (Y/N)
Cons Code	Constituent identification code	C39207		String	N
Constituent Name	Name of company	"Finmeccan"		String	N
SEDOL	Stock Exchange Daily Official List (SEDOL code)	B0DJNG0		String	N
CUSIP	CUSIP Security Identifier where available			String	N
ISIN	ISIN Code			String	N
Country Code	Country code for constituents	ITA		String	N
Exchange Code	Exchange source code	EIM		String	N
Subsector Code	Subsector identifier (4 digit code)	2717		Integer	
Shares in Issue	Shares in Issue in Index	421449256	0	Integer	N
Investability Weight	% of shares in issue included in index calculation (determined either by free float rule or share capping)	75.00%	2	Percentage	N
Ex-Dividend Date	Date the security is XD	18/06/2008		Date	N
Dividend Amount	Dividend amount in currency indicated	0.350000	6	Float	N
ISO Currency Code	Currency code for dividend payment	EUR		String	N
Index marker	FTSE ActiveBeta codes	FWMAW		String	N
XD Adjustment Value	Value for adjustment factor	0.108000	3	Float	N
FTSE Dividend Code	FTSE code for the types of dividend payment	A		String	N
FTSE Dividend Notes	Details, where available, on FTSE dividend payment			String	N

## FILE EXAMPLE

- **abumtddmm.csv**

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FTSE **All Share** ActiveBeta Momentum Tracker Service

### Section 1 - Index level data

Index Code,Old Number of Constituents,New Number of Constituents,Previous Market Capitalisation,New Market Capitalisation,Previous Divisor,New Divisor,XD Adjustment Value  
FWMAW,2740,2740,13432738.774573,13432595.512377,2764.624017,2764.594531,0.198  
YYYYYYYYYY

### Section 2 - Stock level data - weighting amendments

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 Investability Weight,New Investability Weight,Previous ActiveBeta Adj Factor,New ActiveBeta Adj Factor,Amendment Code,Amendment Notes  
C20084,"Kone B",B09M9D2,,FIN,SFH,EUR,FWMAW FWMAWD FWMDE FWMEB FWMEXUK FWMWXJA FWMWXNA  
FWMWXUK FWMWXUS,,31.340000,0.979260,30.690000,,,,,,CP,Special Dividend: EUR 0.65  
YYYYYYYYYY

### Section 3 - Stock level data - Ex-dividend changes

Cons Code,Constituent Name,SEDOL,CUSIP,Country Code,Exchange Code,Subsector Code,Shares in Issue,Investability Weight,Ex-Dividend Date,Dividend Amount,ISO Currency Code,Index Marker,XD Adjustment Value,FTSE Dividend Code,FTSE Dividend Notes  
C39756,"APN News &  
Media",6068574,,AU,AAS,5557,595311917,30.00%,02/03/2010,0.040000,AUD,FWMAWD,0.001,F,  
YYYYYYYYYY  
XXXXXXXXXX

## FILE CONTENT

- FTSE All Share ActiveBeta Value Tracker Service (*abvtdmm.csv*)

### Section 1 - Index level data

Field	Description	Example	Decimal Places	Data Type	Mandatory (Y/N)
Index Code	FTSE Index codes	FWMAV		String	Y
Old Number of Constituents	Number of lines of stock included in index calculation (including secondary lines), for previous day's close market capitalisation calculation	3007		Integer	Y
New Number of Constituents	Number of lines of stock included in index calculation (including secondary lines), for adjusted previous day's close market capitalisation calculation	3007		Integer	Y
Previous Market Capitalisation	Previous day's closing weighted market capitalisation in Currency in millions	7555269.648	3	Float	Y
New Market Capitalisation	Previous day's closing weighted market capitalisation in Currency in millions, after weighting amendments effective today	7540693.254	3	Float	Y
Previous Divisor	Previous day's index divisor in Currency, millions	1382.455765	6	Float	Y
New Divisor	Today's index divisor in Currency, millions	1379.788591	6	Float	Y
XD Adjustment Value	Today's XD adjustment figure in Currency	1.837	3	Float	Y

## Section 2 – Stock Level Data – Ex dividend changes

Field	Description	Example	Decimal Places	Data Type	Mandatory (Y/N)
Cons Code	Constituent identifier code	C01567		String	N
Constituent Name	Name of company	"Invesco"		String	N
SEDOL	SEDOL Security Identifier	128269		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	FWVAW		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
Price	Previous day's closing price in currency specified	620.500000	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	829280649		Integer	N
New Shares in Issue	Number of shares in issue after corporate amendment	839363850		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 Factor applied to the market capitalisation in issue included in the Indices at close	1	6	Float	N
New ActiveBeta Adj Factor	New ActiveBeta Factor applied to the market capitalisation in issue included in the Indices at close	2	6	Float	N
Amendment Code	Code for weighting and housekeeping amendments	IS		String	N
Notes	Details, where available, on weighting amendment code			String	N

### Section 3 – Stock Level Data – Ex dividend changes

Field	Description	Example	Decimal Places	Data Type	Mandatory (Y/N)
Cons Code	Constituent identification code	C39207		String	N
Constituent Name	Name of company	"Finmeccan"		String	N
SEDOL	Stock Exchange Daily Official List (SEDOL code)	B0DJNG0		String	N
CUSIP	CUSIP Security Identifier where available			String	N
Country Code	Country code for constituents	ITA		String	N
Exchange Code	Exchange source code	EIM		String	N
Subsector Code	Subsector identifier (4 digit code)	2717		Integer	
Shares in Issue	Shares in Issue in Index	421449256	0	Integer	N
Investability Weight	% of shares in issue included in index calculation (determined either by free float rule or share capping)	75.00%	2	Percentage	N
Ex-Dividend Date	Date the security is XD	18/06/2008		Date	N
Dividend Amount	Dividend amount in currency indicated	0.350000	6	Float	N
ISO Currency Code	Currency code for dividend payment	EUR		String	N
Index marker	FTSE ActiveBeta codes	FWMAW		String	N
XD Adjustment Value	Value for adjustment factor	0.108000	3	Float	N
FTSE Dividend Code	FTSE code for the types of dividend payment	A		String	N
FTSE Dividend Notes	Details, where available, on FTSE dividend payment			String	N

## FILE EXAMPLE

- **abuvtdmm.csv**

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FTSE All Share ActiveBeta Value Tracker Service

### Section 1 - Index level data

Index Code,Old Number of Constituents,New Number of Constituents,Previous Market Capitalisation,New Market Capitalisation,Previous Divisor,New Divisor,XD Adjustment Value  
FWMAW,2740,2740,13432738.774573,13432595.512377,2764.624017,2764.594531,0.198  
YYYYYYYYYY

### Section 2 - Stock level data - weighting amendments

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 Investability Weight,New Investability Weight,Previous ActiveBeta Adj Factor,New ActiveBeta Adj Factor,Amendment Code,Amendment Notes  
C20084,"Kone B",B09M9D2,,FIN,SFH,EUR,FWMAW FWMAWD FWMDE FWMEB FWMEXUK FWMWXJA FWMWXNA  
FWMWXUK FWMWXUS,,31.340000,0.979260,30.690000,,,,,,CP,Special Dividend: EUR 0.65  
YYYYYYYYYY

### Section 3 - Stock level data - Ex-dividend changes

Cons Code,Constituent Name,SEDOL,CUSIP,Country Code,Exchange Code,Subsector Code,Shares in Issue,Investability Weight,Ex-Dividend Date,Dividend Amount,ISO Currency Code,Index Marker,XD Adjustment Value,FTSE Dividend Code,FTSE Dividend Notes  
C39756,"APN News &  
Media",6068574,,AU,AAS,5557,595311917,30.00%,02/03/2010,0.040000,AUD,FWMAWD,0.001,F,

YYYYYYYYYY  
XXXXXXXXXX

## FILE CONTENT

- FTSE All Share ActiveBeta MVI Tracker Service (*abujtddmm.csv*)

### Section 1 - Index level data

Field	Description	Example	Decimal Places	Data Type	Mandatory (Y/N)
Index Code	FTSE Index codes	FWMVAW		String	Y
Old Number of Constituents	Number of lines of stock included in index calculation (including secondary lines), for previous day's close market capitalisation calculation	3007		Integer	Y
New Number of Constituents	Number of lines of stock included in index calculation (including secondary lines), for adjusted previous day's close market capitalisation calculation	3007		Integer	Y
Previous Market Capitalisation	Previous day's closing weighted market capitalisation in Currency in millions	7555269.648	3	Float	Y
New Market Capitalisation	Previous day's closing weighted market capitalisation in Currency in millions, after weighting amendments effective today	7540693.254	3	Float	Y
Previous Divisor	Previous day's index divisor in Currency, millions	1382.455765	6	Float	Y
New Divisor	Today's index divisor in Currency, millions	1379.788591	6	Float	Y
XD Adjustment Value	Today's XD adjustment figure in Currency	1.837	3	Float	Y

## Section 2 – Stock Level Data – Ex dividend changes

Field	Description	Example	Decimal Places	Data Type	Mandatory (Y/N)
Cons Code	Constituent identifier code	C01567		String	N
Constituent Name	Name of company	"Invesco"		String	N
SEDOL	SEDOL Security Identifier	128269		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	FWMVAW		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
Price	Previous day's closing price in currency specified	620.500000	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	829280649		Integer	N
New Shares in Issue	Number of shares in issue after corporate amendment	839363850		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 Factor applied to the market capitalisation in issue included in the Indices at close	1	6	Float	N
New ActiveBeta Adj Factor	New ActiveBeta Factor applied to the market capitalisation in issue included in the Indices at close	2	6	Float	N
Amendment Code	Code for weighting and housekeeping amendments	IS		String	N
Notes	Details, where available, on weighting amendment code			String	N

### Section 3 – Stock Level Data – Ex dividend changes

Field	Description	Example	Decimal Places	Data Type	Mandatory (Y/N)
Cons Code	Constituent identification code	C39207		String	N
Constituent Name	Name of company	"Finmeccan"		String	N
SEDOL	Stock Exchange Daily Official List (SEDOL code)	B0DJNG0		String	N
CUSIP	CUSIP Security Identifier where available			String	N
ISIN	ISIN Code			String	N
Country Code	Country code for constituents	ITA		String	N
Exchange Code	Exchange source code	EIM		String	N
Subsector Code	Subsector identifier (4 digit code)	2717		Integer	
Shares in Issue	Shares in Issue in Index	421449256	0	Integer	N
Investability Weight	% of shares in issue included in index calculation (determined either by free float rule or share capping)	75.00%	2	Percentage	N
Ex-Dividend Date	Date the security is XD	18/06/2008		Date	N
Dividend Amount	Dividend amount in currency indicated	0.350000	6	Float	N
ISO Currency Code	Currency code for dividend payment	EUR		String	N
Index marker	FTSE ActiveBeta codes	FWMAW		String	N
XD Adjustment Value	Value for adjustment factor	0.108000	3	Float	N
FTSE Dividend Code	FTSE code for the types of dividend payment	A		String	N
FTSE Dividend Notes	Details, where available, on FTSE dividend payment			String	N

## FILE EXAMPLE

- **abujtdmm.csv**

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### Section 1 - Index level data

Index Code,Old Number of Constituents,New Number of Constituents,Previous Market Capitalisation,New Market Capitalisation,Previous Divisor,New Divisor,XD Adjustment Value  
FWMAW,2740,2740,13432738.774573,13432595.512377,2764.624017,2764.594531,0.198  
YYYYYYYYYY

### Section 2 - Stock level data - weighting amendments

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 Investability Weight,New Investability Weight,Previous ActiveBeta Adj Factor,New ActiveBeta Adj Factor,Amendment Code,Amendment Notes  
C20084,"Kone B",B09M9D2,,FIN,SFH,EUR,FWMAW FWMAWD FWMDE FWMEB FWMEXUK FWMWXJA FWMWXNA  
FWMWXUK FWMWXUS,,,31.340000,0.979260,30.690000,,,,,,CP,Special Dividend: EUR 0.65  
YYYYYYYYYY

### Section 3 - Stock level data - Ex-dividend changes

Cons Code,Constituent Name,SEDOL,CUSIP,Country Code,Exchange Code,Subsector Code,Shares in Issue,Investability Weight,Ex-Dividend Date,Dividend Amount,ISO Currency Code,Index Marker,XD Adjustment Value,FTSE Dividend Code,FTSE Dividend Notes  
C39756,"APN News & Media",6068574,,AU,AAS,5557,595311917,30.00%,02/03/2010,0.040000,AUD,FWMAWD,0.001,F,

YYYYYYYYYY  
XXXXXXXXXX

## EXCHANGE RATES FILE SPECIFICATION

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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

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### Product Specification Document Version History

- Version 1.0 - Initial Product Specification - February 2010

## FTSE CONTACT DETAILS

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For FTSE contact details please visit [http://www.ftse.com/Contact\\_Us](http://www.ftse.com/Contact_Us)