

# FTSE ActiveBeta Index Series PRODUCT SPECIFICATION

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

## CONTENTS

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Page 3	<b>Index Specification</b>
	- INDEX DESCRIPTION
	- INDEX ATTRIBUTES
Page 4 – 5	<b>Product Specification</b>
	- FILE RANGE
	- FILE NAME
	- FILE DDS PATH
	- SERVICE TIMING
	- FILE CONTENT
	- FILE NOTES
	- FILE EXAMPLE
Page 6	<b>Exchange Rates File Specification</b>
	- FILE NAME
	- FILE CONTENT
	- FILE EXAMPLE
Page 6	<b>Version History</b>
	- PRODUCT SPECIFICATION DOCUMENT VERSION HISTORY
Page 6	<b>FTSE Contact Details</b>

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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 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 UK All Share ActiveBeta Value Index	FWVASX
FTSE UK All Share ActiveBeta Momentum Index	FWMASX
FTSE UK All Share ActiveBeta MVI Index	FWMVASX

## PRODUCT SPECIFICATION

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### FILE NAME

File Name	File Name and Extension
FTSE All Share ActiveBeta Valuation Service (*Where <i>ddmm</i> is effective date and month)	abuvaddmm.csv

### FILE DDS PATH

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

### SERVICE TIMING

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

# PRODUCT SPECIFICATION

## FILE CONTENT

- FTSE All Share ActiveBeta Valuation Service (*abuvaddmm.csv*)

Field	Description	Example	Decimal Places	Data Type	Mandatory (Y/N)
Index Code	Sector or Index identification code	FWMVUKX		String	Y
Index	Name of index	"FTSE 100 ActiveBeta MVI Index"		String	Y
Number of Constituents	Total number of constituents within index	102		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

- **abuvaddmm.csv**

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 FTSE All Share 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  
 FWMVUKX,"FTSE 100 ActiveBeta MVI  
 Index",102,4270.17,4716.79,3355.72,1686.32,4219.37,5034.61,5561.18,3956.45,1988.21,4974.71,2188902.265114,  
 1366782.557047,1520387.764891,200284557.257970,2397745.936152,0.000000,3.05%  
 XXXXXXXXXXX

## 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)