



PRODUCT SPECIFICATION

**FTSE Actuaries UK Gilts Index Series
FTSE TRACKER SERVICE**

PRODUCT SPECIFICATION
FTSE Tracker
FTSE Actuaries UK Gilts Securities

CONTENTS

<u>Section Name</u>	<u>Description</u>	<u>Page Reference</u>
Section A	Product Specification	
	- File Range	3
	- File Names	3
	- Service Timing	3
	- File Content	4
	- File Example	5
	- FTSE Band Codes	6
Section B	Data Delivery and Format	
	- Client Services	7
	- File Format	
	- Data Format	8
	- Data Delivery	

A - PRODUCT SPECIFICATION**FTSE Tracker - FTSE Actuaries UK Gilts Securities****• File Range**

FTSE Actuaries UK Conventional Gilts Indices
FTSE Actuaries UK Index- Linked Gilts Indices

• File Names

FTSE Tracker – UK Gilts	BGCTddmm.csv
FTSE Tracker – UK Index-Linked Gilts	ILCTddmm.csv

(where ddmm is effective day and month)

• Service Timing

Available 20:00 hours (GMT or British Summertime as applicable).

• **File Content**

The Tracker file will start to carry change information 3 days prior to the effective date. The same change information will be included on the file 2 days and 1 day prior to effective date. The change will not appear on the effective date.

For example, a change effective on 28th April 2006 will start to appear on the Tracker file delivered on the 25th April and additionally will appear in the Trackers for the 26th April and the 27th April. This functionality is being provided to give clients additional time to make changes on their systems.

FTSE Actuaries UK Gilts Securities – Tracker

The table below details the file structure for both the UK Gilts Tracker BGCTddmm.csv and the Index-Linked Tracker ILCTddmm.csv. See separate example files in the section 'File Examples' on page 5 of this document.

<u>Field Name</u>	<u>Field Description</u>
Effective Date	Date at which the change is effective
ISIN	ISIN Security Code
SEDOL	SEDOL Security Code
Coupon	in % p.a.
Issue	Issuer or Issue Name
Maturity	Calendar date
Band Markers	Bands of which security is a constituent. Not included for 'Removed' changes. See FTSE Band Codes on page 6 of this document
Issue Amount	New issue amount in million (GBP) if change affects Nominal Amount outstanding
Price*	Closing price of new auction issue
Change	One of three descriptions as follows: 'Removed' - deleted issue 'New' - added issue +/- amount: actual increase or decrease to the original issue amount

* This field will **ONLY** be populated when the change is 'New' and **ONLY** on the Tracker file delivered before the effective date. All other times it will be blank.

NOTE: A file will be delivered on days when there are no changes planned with column headings and the 'XXXXXXXXXX' line.

- **File Examples**

BGCTddmm.csv – FTSE Tracker – UK Conventional Gilts

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FTSE Tracker - UK Gilts

Effective Date,ISIN,SEDOL,Coupon,Issue,Maturity,Band Markers,Issue Amount,Price,Change
25/04/2006,GB00012345674,1234567,3.25,TREASURY,23/05/2016,2 5 7 8 9 C
D,1400000,100.055,New
26/04/2006,GB00076543214,7654321,6,TREASURY,25/04/2006,,0,,Removed
27/04/2006,GB00022222224,2222222,5,TREASURY,12/12/2028,3 5 A C D,2250000,,+250000
XXXXXXXXXX

ILCTddmm.csv – FTSE Tracker – UK Index-Linked

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FTSE Tracker - UK Index-Linked

Effective Date,ISIN,SEDOL,Coupon,Issue,Maturity,Band Markers,Issue Amount,Price,Change
25/04/2006,GB00012345684,1234568,1.25,GILTS I-L,12/06/2016,1 3 4 7 9,2000000,99.155,New
26/04/2006,GB00076543224,7654322,2.5,TREASURY I-L,25/04/2006,,0,,Removed
27/04/2006,GB00033333334,3333333,2.125,TREASURY I-L,16/12/2029,1 3 5 6 7 9,1150000,,+150000
XXXXXXXXXX

Please note: The examples above are for illustrative purposes only.

• FTSE BAND CODES**UK GILTS**

<u>CODE</u>	<u>NAME</u>
1	British Government up to 5 years
2	British Government 5 - 15 years
3	British Government Over 15 years
4	British Government Irredeemables
5	British Government All Stocks
6	British Government 5 - 10 years
7	British Government 10 - 15 years
8	British Government up to 15 years
9	British Government up to 20 years
A	British Government 15 - 25 years
B	British Government Over 25 years
C	British Government Over 5 years
D	British Government Over 10 years

UK INDEX LINKED

<u>CODE</u>	<u>NAME</u>
1	British Government Index Linked All Stocks
2	British Government Index Linked up to 5 years
3	British Government Index Linked over 5 years
4	British Government Index Linked 5 - 15 years
5	British Government Index Linked over 15 years
6	British Government Index-Linked 15 - 25 years
7	British Government Index-Linked 5 - 25 years
8	British Government Index-Linked Over 25 years
9	British Government Index-Linked Over 10 years
10	British Government Index-Linked up to 15 years

B. DATA DELIVERY AND FORMAT

- **Client Services**

FTSE Worldwide Client Service

Region	City	Address	Phone	Fax	Email
Europe	London	12th Floor, 10 Upper Bank Street, Canary Wharf, London E14 5NP	+44 (0)20 7866 1810	+44 (0)20 7866 8958	info@ftse.com
	Frankfurt	Nibelungenplatz 3, 60318 Frankfurt, Germany	+49 69 15685143	+49 69 555743	info@ftse.com
	Madrid	Paseo de la Castellano 66, 28046 Madrid, Spain	+34 91 411 37 87	+34 91 411 37 87	info@ftse.com
	Paris	40 Rue de la Boetie, 75998 Paris, France	+33 1 53 76 82 88	+33 1 53 76 82 71	info@ftse.com
Asia Pacific	Hong Kong	FTSE Suite 2903-2909, 29th Floor, Two International Finance Centre, No. 8 Finance Street Central, Hong Kong	++852 2230 5800	++852 2230 5804	info@ftse.com
	Tokyo	Yamato Seimei Building 21F, 1-1-7 Uchisaiwaicho, Chiyoda-Ku, Tokyo	+81 3 3581 2811	+81 3 3581 1423	info@ftse.com
Americas	New York	1330 Avenue of the Americas 10th Floor New York 10019, USA	+1 212 641 6160	+1 212 641 6190	info@ftse.com
	San Francisco	251 Post Street, Suite 200, San Francisco, CA 94108	+1 415 445 5660	+1 415 445 5666	info@ftse.com

FTSE provides client service from each of the service offices listed above. In the rare event that we need to re-issue any of the FTSE information services, clients are immediately notified by email. Please let us know when there is a change to your contact details. Contact Client Services on + 44 (0)20 7866 1810 or send an email to info@ftse.com

- **File Format**

FTSE Information services are provided in .CSV format (comma separated variable format) which is compatible with standard spreadsheet packages and databases. Each data field is separated by a comma and each data line ends with the relevant end of line sequence.

- **Data Format**

Date Convention

File headers and copyright dates are in the format DD/MM/YYYY where DD is the day, MM is the month and YYYY the year. Effective dates and times are based on Greenwich Mean Time (GMT)

File Headers and Terminators

Line 1 contains the effective date for the file and a copyright notice. Line 2 contains the name of the service. Line 3 is a blank line. Line 4 contains the column header information. All services are terminated with XXXXXXXXXXXX (10 X's).

- **Data Delivery**

The Systems Specification provides full details of the data delivery systems available from FTSE International. Alternatively you can contact Systems Support by email to systems@ftse.com. Data delivery systems available are as follows:

Access via the internet, dial up modem or ISDN:

- HTTP (Hypertext Transport Protocol)
- FTP (File Transfer Protocol)
- SMTP (Simple Mail Transport Protocol)
- POP3 (Post Office Protocol)