



**PRODUCT SPECIFICATION**

**FTSE Actuaries UK Gilts Index Series  
FTSE VALUATION SERVICES**

**PRODUCT SPECIFICATION**

**FTSE Valuation**

<b>CONTENTS</b>		
<b><u>Section Name</u></b>	<b><u>Description</u></b>	<b><u>Page Reference</u></b>
<b>Section A</b>	<b>Product Specification</b>	<b>3 - 9</b>
	- Range	3
	- File Names	3
	- Service Timing	3
	- File Content	3-4
<b>Section B</b>	<b>Data Delivery and Format</b>	<b>5</b>
	- Client Services	5
	- File Format	5
	- Data Format & Delivery	5
<b>Section C</b>	<b>Reference Codes and File Example</b>	<b>6-7</b>
	- FTSE Index Codes	7
	- FTSE Band Codes	7
	- File Example	8

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**A - PRODUCT SPECIFICATION**  
**FTSE Valuation - FTSE Actuaries UK Gilts Index Series**

• **Range**

FTSE Actuaries UK Conventional Gilts Indices FTSE Actuaries UK Index-Linked Gilts Indices
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• **File Names**

FTSE Valuation - UK Gilts:	BGIV $ddmm$ .csv
FTSE Valuation - UK Index-Linked:	ILIV $ddmm$ .csv
FTSE Valuation - Yield Indices (UK Gilts Conventional):	BGYV $ddmm$ .csv

(where  $ddmm$  is effective date and month)

• **Service Timing**

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

• **File Content**

**FTSE Valuation - UK Gilts**

<b><u>Field Name</u></b>	<b><u>Description</u></b>
ID	FTSE Code for each index
Band	Index maturity group
LIF	Number of constituents per index
Capital Index	Today's closing capital index
ACI	Accrued interest / Index base value (accrued interest)
XDACC	Interest received per index
MV	Market value for each band
BVI	Base value for each band
ACCrd	Accrued interest for each band
ACIADD	Interest xd today / Index base value
XD YTD	XD adjustment year-to-date
CUMACI	Cumulative ACIADD Year to date
Nominal	Sum of nominal for each index band
Aveprc	Average price for each index band
Total Return Index	Today's closing total return Index
Redemption Yield	Gross redemption yield (%)
Duration	Macaulay duration (years)
Modified duration	Modified duration (years)
Convexity	Convexity

**FTSE Valuation - UK Index-Linked**

<b><u>Field Name</u></b>	<b><u>Description</u></b>
ID	FTSE Code for each index
Band	Index maturity group
LIF	Number of constituents per index
Capital Index	Today's closing capital index
ACI	Accrued interest / Index base value
XDACC	Interest received per index
Accrued	Accrued interest per index band
MV	Market value for each band
BVI	Base value for each band
ACIADD	Interest xd today / Index base value
XD YTD	XD adjustment year-to-date
CUMACI	Cumulative ACIADD Year to date
Nominal	Sum of nominal for each index band
Aveprc	Average price for each index band
GRY 0%	Gross redemption yield assuming 0 % Inflation
GRY 5%	Gross redemption yield assuming 5 % Inflation
GRY 10%	Gross redemption yield assuming 10 % Inflation
GRY 3%	Gross redemption yield assuming 3 % Inflation
Total Return Index	Today's closing total return index
Duration	Macaulay duration (years)
Modified duration	Modified duration (years)
Convexity	Convexity

**FTSE Valuation - Yield Indices (UK Gilts)**

<b><u>Field Name</u></b>	<b><u>Description</u></b>
Yield Code	FTSE yield code for each index
Term	Amount in years
Yield*	Yield

\*The low, medium and high coupon yield calculations have been replaced by a single average gross redemption yield

**B. DATA DELIVERY AND FORMAT****• *Client Services***

In the 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 7448 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. All dates are based on British Summertime (GMT).

**File Headers and Terminators**

All services have a standard 3-line header. 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. All services are terminated with XXXXXXXXXXXX (10 X's). File sections (if applicable) are terminated with YYYYYYYYYY (10 Y's).

**• *Data Delivery*****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)

**C. REFERENCE CODES**• ***FTSE Index Codes*****UK GILTS**

<u>CODE</u>	<u>NAME</u>
BG01	British Government Up to 5 years
BG02	British Government 5 - 15 years
BG03	British Government Over 15 years
BG04	British Government Irredeemable
BG05	British Government All Stocks
BG06	British Government 5 - 10 years
BG07	British Government 10 - 15 years
BG08	British Government up to 15 years
BG09	British Government up to 20 years
BG0A	British Government 15 - 25 years
BG0B	British Government Over 25 years
BG0C	British Government Over 5 years
BG0D	British Government Over 10 years

**UK INDEX-LINKED**

<u>CODE</u>	<u>NAME</u>
IL01	British Government Index-Linked All Stocks
IL02	British Government Index-Linked up to 5 years
IL03	British Government Index-Linked over 5 years
IL04	British Government Index-Linked 5 - 15 years
IL05	British Government Index-Linked over 15 years
IL06	British Government Index-Linked 15 - 25 years
IL07	British Government Index-Linked 5 - 25 years
IL08	British Government Index-Linked Over 25 years
IL09	British Government Index-Linked Over 10 years
IL10	British Government Index-Linked up to 15 years

• ***FTSE Yield Codes*****BRITISH GOVERNMENT UK GILTS – REDEMPTION YIELDS**

<u>CODE</u>	<u>DESCRIPTION</u>
BY01	5 year average gross redemption yield
BY02	10 year average gross redemption yield
BY03	15 year average gross redemption yield
BY04	20 year average gross redemption yield
BY05	25 year average gross redemption yield
BY06	30 year average gross redemption yield
BY07	35 year average gross redemption yield
BY08	40 year average gross redemption yield
BY09	45 year average gross redemption yield
BY10	50 year average gross redemption yield

**• 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

- *File Example*

**BGIVddmm.csv – FTSE Valuation - UK Gilts**

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FTSE Valuation - UK Gilts:

ID,Band,LIF,Capital Index,ACI,XDACC,MV,BVI,ACCrd,ACIADD,XD YTD,CUMACI,Nominal,Aveprc>Total  
return index,Redemption yield,Duration,Modified duration,Convexity  
BG01,1,9,104.17,1.375,0,103305496251,991694762,1363630150.897,0.000,1.545,319.653,100134000  
000.000,103.167,1870.38,4.458,2.70,2.64,8.42  
XXXXXXXXXX

**ILIVddmm.csv – FTSE Valuation – UK Index-Linked**

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FTSE Valuation - UK Index-Linked:

ID,Band,LIF,Capital Index,ACI,XDACC,Accrued,MV,BVI,ACIADD,XD YTD,CUMACI,Nominal,Aveprc,GRY  
0%,GRY 5%,GRY 10%,GRY 3%,Total return index,Duration,Modified duration,Convexity  
IL01,1,14,338.90,1.64409,0,813875526.560,167763502752,495030762,0.000,2.71,132.841515,864580  
00000,194.04046,1.19,1.00,0.83,1.08,2277.76,12.17,12.11,244.45  
XXXXXXXXXX

**BGYVddmm.csv – FTSE Valuation – Yield Indices (UK Gilts Conventional)**

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FTSE Valuation - Yield Indices (UK Gilts Conventional):

Yield Code,Term,Yield  
BY01,5,3.8  
BY02,10,4.18  
XXXXXXXXXX