

FTSE ActiveBeta Index Series PRODUCT SPECIFICATION

FTSE All World ActiveBeta Index Series
FTSE All World Momentum, Value and MVI Index
Constituents Service

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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 & FILE RANGE

- The following index table shows the specifications of the index and the attributes.

Index Specification	Attribute
Index Codes (Markers)	Please refer to File Range Table
Base Index Date	31 Dec 1986
Base Index Value	Various
Base Index Currency	USD for all except, JPY – FWMJP,FWVJP,FWMVJP
Base Currency Date	31 Dec 1986

FILE RANGE

Index Name	Index Code (Marker)
FTSE All-World ActiveBeta Momentum Index	FMAW
FTSE Developed ActiveBeta Momentum Index	FMAWD
FTSE Developed ex US ActiveBeta Momentum Index	FWMWXUS
FTSE Developed ex North America ActiveBeta Momentum Index	FWMWXNA
FTSE Developed ex UK ActiveBeta Momentum Index	FWMWXUK
FTSE Developed ex Europe ActiveBeta Momentum Index	FWMWXEU
FTSE Developed ex Japan ActiveBeta Momentum Index	FWMWXJA
FTSE Developed Europe ActiveBeta Momentum Index	FWMDE
FTSE Developed Europe ex UK ActiveBeta Momentum Index	FWMEXUK
FTSE Eurobloc ActiveBeta Momentum Index	FWMEB
FTSE Emerging ActiveBeta Momentum Index	FWMEM
FTSE US ActiveBeta Momentum Index	FWMUS
FTSE Japan ActiveBeta Momentum Index	FWMJP
FTSE All-World ActiveBeta Value Index	FWVAW
FTSE Developed ActiveBeta Value Index	FWVAWD
FTSE Developed ex US ActiveBeta Value Index	FWVWXUS
FTSE Developed ex North America ActiveBeta Value Index	FWVWXNA
FTSE Developed ex UK V ActiveBeta alue Index	FWVWXUK
FTSE Developed ex Europe ActiveBeta Value Index	FWVWXEU
FTSE Developed ex Japan ActiveBeta Value Index	FWVWXJA
FTSE Developed Europe ActiveBeta Value Index	FWVDE
FTSE Developed Europe ex UK ActiveBeta Value Index	FWVEXUK
FTSE Eurobloc ActiveBeta Value Index	FWVEB
FTSE Emerging ActiveBeta Value Index	FWVEM
FTSE US ActiveBeta Value Index	FWVUS
FTSE Japan ActiveBeta Value Index	FWVJP
FTSE All-World ActiveBeta MVI	FWMVAW
FTSE Developed ActiveBeta MVI	FWMVAWD
FTSE Developed ex US ActiveBeta MVI	FWMVWXUS

FTSE A Developed ex North America ActiveBeta MVI	FWMVWXNA
FTSE Developed ex UK ActiveBeta MVI	FWMVWXUK
FTSE Developed ex Europe ActiveBeta MVI	FWMVWXEU
FTSE Developed ex Japan ActiveBeta MVI	FWMVWXJA
FTSE Developed Europe ActiveBeta MVI	FWMVDE
FTSE Developed Europe ex UK ActiveBeta MVI	FWMVEXUK
FTSE Eurobloc ActiveBeta MVI	FWMVEB
FTSE Emerging ActiveBeta MVI	FWMVEM
FTSE US ActiveBeta MVI	FWMVUS
FTSE Japan ActiveBeta MVI	FWMVJP

PRODUCT SPECIFICATION

FILE NAME

File Name	File Name and Extension
FTSE All-World ActiveBeta Momentum Constituent Service	abwmcddmm.csv
FTSE All-World ActiveBeta Value Constituent Service	abwvcddmm.csv
FTSE All-World ActiveBeta MVI Constituent Service	abwjcddmm.csv

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

FILE DDS PATH

http://data.ftse.com/activebeta_aw/constituents

SERVICE TIMING

Available 23:30 hours GMT (Greenwich Mean Time) or BST (British Summertime) as applicable.

PRODUCT SPECIFICATION

FILE CONTENT

- FTSE All-World ActiveBeta Momentum Constituent Service (*abwmcddmm.csv*)

Field	Description	Example	Decimal Places	Data Type	Mandatory (Y/N)
Cons code	Constituent identification code	C00010		String	Y
SEDOL	Constituent SEDOL code	6066608		String	Y
CUSIP	CUSIP code			String	Y
Constituent name	Name of index constituent	Amcors		String	Y
Country code	Country code for constituent	AU		String	Y
ISO code	ISO currency code for constituent	AUD		String	Y
Exchange code	Exchange code for Security	AAS		String	Y
Price	Closing price in local currency	7.270000	6	Float	Y
Shares in issue	Number of shares in index	892279388		Integer	Y
Weighting	Percentage of market capitalisation included in the indices	100.00%	6	Percentage	Y
Industry	FTSE ICB Industry identifier (4 digit code)	2000		Integer	Y
Supersector	FTSE ICB Supersector identifier (4 digit code)	2700		Integer	Y
Sector	FTSE ICB Sector identifier (4 digit code)	2720		Integer	Y
Subsector	FTSE ICB Subsector identifier (4 digit code)	2723		Integer	Y
Dividend Yield	Dividend Yield (%)	4.68	2	Float	Y
Mkt Cap (USD) before investability weight	Market Capitalisation in USD millions at index close before applying investability weight restraint factor	5697.084348	6	Float	Y
Mkt Cap (USD) after investability weight	Market Capitalisation in USD millions at index close after applying investability weight restraint factor	5697.084348	6	Float	Y
ActiveBeta Adj Factor	ActiveBeta Adj factor	0.423664	6	Float	Y
Mkt Cap (USD) after ActiveBeta factor	Market Capitalisation in USD millions at index close after applying ActiveBeta factor	2413.648256	6	Float	Y
% Wt FTSE All-World ActiveBeta Momentum Index	% weight within the FTSE All-World ActiveBeta Momentum Index	0.031529%	6	Percentage	Y
% Wt FTSE Developed ActiveBeta Momentum Index	% weight within the FTSE Developed ActiveBeta Momentum Index	0.031529%	6	Percentage	Y
% Wt FTSE Developed ex US ActiveBeta Momentum Index	% weight within the FTSE Developed ex US ActiveBeta Momentum Index	0.031529%	6	Percentage	Y
% Wt FTSE Developed ex North America ActiveBeta Momentum Index	% weight within the FTSE Developed ex North America ActiveBeta Momentum Index	0.031529%	6	Percentage	Y
% Wt FTSE Developed ex UK ActiveBeta Momentum Index	% weight within the FTSE Developed ex UK ActiveBeta Momentum Index	0.031529%	6	Percentage	Y

% Wt FTSE Developed ex Europe ActiveBeta Momentum Index	% weight within the FTSE Developed ex Europe ActiveBeta Momentum Index	0.031529%	6	Percentage	Y
% Wt FTSE Developed ex Japan ActiveBeta Momentum Index	% weight within the FTSE Developed ex Japan ActiveBeta Momentum Index	0.031529%	6	Percentage	Y
% Wt FTSE Developed Europe ActiveBeta Momentum Index	% weight within the FTSE Developed Europe ActiveBeta Momentum Index	0.031529%	6	Percentage	Y
% Wt FTSE Developed Europe ex UK ActiveBeta Momentum Index	% weight within FTSE Developed Europe ex UK ActiveBeta Momentum Index	0.031529%	6	Percentage	Y
% Wt FTSE Eurobloc ActiveBeta Momentum Index	% weight within the FTSE Eurobloc ActiveBeta Momentum Index	0.031529%	6	Percentage	Y
% Wt FTSE Emerging ActiveBeta Momentum Index	% weight within the FTSE Emerging ActiveBeta Momentum Index	0.031529%	6	Percentage	Y
% Wt FTSE US ActiveBeta Momentum Index	% weight within the FTSE US ActiveBeta Momentum Index	0.031529%	6	Percentage	Y
% Wt FTSE Japan ActiveBeta Momentum Index	% weight within FTSE Japan ActiveBeta Momentum Index	0.031529%	6	Percentage	Y
Index Marker	Index in which the constituent is a member	FWVAW,FWMAV,FWMVAW		String	Y
Large/Medium/Small classification	Large/Mid/Small Constituent Classification	L		String	Y

FILE EXAMPLE

- **abwmcddmm.csv**

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 FTSE All-World ActiveBeta Momentum Constituent Service

Cons Code,SEDOL,CUSIP,Constituent Name,Country Code,ISO Code,Exchange Code,Price,Shares in Issue,Weighting,Industry Code,Supersector Code,Sector Code,Subsector Code,Dividend Yield,Mkt Cap (USD) before Investability Weight,Mkt Cap (USD) after Investability Weight,ActiveBeta Adj Factor,Mkt Cap (USD) after ActiveBeta Adj Factor,% Wt FTSE All-World ActiveBeta Momentum Index,% Wt FTSE Developed ActiveBeta Momentum Index,% Wt FTSE Developed ex US ActiveBeta Momentum Index,% Wt FTSE Developed ex North America ActiveBeta Momentum Index,% Wt FTSE Developed ex UK ActiveBeta Momentum Index,% Wt FTSE Developed ex Europe ActiveBeta Momentum Index,% Wt FTSE Developed ex Japan ActiveBeta Momentum Index,% Wt FTSE Developed Europe ActiveBeta Momentum Index,% Wt FTSE Developed Europe ex UK ActiveBeta Momentum Index,% Wt FTSE Eurobloc ActiveBeta Momentum Index,% Wt FTSE Emerging ActiveBeta Momentum Index,% Wt FTSE US ActiveBeta Momentum Index,% Wt FTSE Japan ActiveBeta Momentum Index,Index Marker,Large/Mid/Small
 C38710,2681931,,,"Petrobras Energia S.A.
 B",ARG,ARS,ARGX,6.480000,1009618410,40.000000%,0001,0500,0530,0537,4.108627%,1695.430522,678.172209,
 0.000000,0.000000,0.000000%,,,,,,,,,,0.000000%,,,,FWMAV FWMEM,M
 XXXXXXXXXX

- FTSE All-World ActiveBeta Value Constituent Service (*abwvcdmm.csv*)

Field	Description	Example	Decimal Places	Data Type	Mandatory (Y/N)
Cons code	Constituent identification code	C00010		String	Y
SEDOL	Constituent SEDOL code	6066608		String	Y
CUSIP	CUSIP code			String	Y
Constituent name	Name of index constituent	Amcor		String	Y
Country code	Country code for constituent	AU		String	Y
ISO code	ISO currency code for constituent	AUD		String	Y
Exchange code	Exchange code for Security	AAS		String	Y
Price	Closing price in local currency	7.270000	6	Float	Y
Shares in issue	Number of shares in index	892279388		Integer	Y
Weighting	Percentage of market capitalisation included in the indices	100.00%	6	Percentage	Y
Industry	FTSE ICB Industry identifier (4 digit code)	2000		Integer	Y
Supersector	FTSE ICB Supersector identifier (4 digit code)	2700		Integer	Y
Sector	FTSE ICB Sector identifier (4 digit code)	2720		Integer	Y
Subsector	FTSE ICB Subsector identifier (4 digit code)	2723		Integer	Y
Dividend Yield	Dividend Yield (%)	4.68	2	Float	Y
Mkt Cap (USD) before investability weight	Market Capitalisation in USD millions at index close before applying investability weight restraint factor	5697.084348	6	Float	Y
Mkt Cap (USD) after investability weight	Market Capitalisation in USD millions at index close after applying investability weight restraint factor	5697.084348	6	Float	Y
ActiveBeta Adj Factor	ActiveBeta Adj factor	0.423664	6	Float	Y
Mkt Cap (USD) after ActiveBeta factor	Market Capitalisation in USD millions at index close after applying ActiveBeta weight factor	2413.648256	6	Float	Y
% Wt FTSE All-World ActiveBeta Value Index	% weight within the FTSE All-World ActiveBeta Value Index	0.031529%	6	Percentage	Y
% Wt FTSE Developed ActiveBeta Value Index	% weight within the FTSE Developed ActiveBeta Value Index	0.031529%	6	Percentage	Y
% Wt FTSE Developed ex US ActiveBeta Value Index	% weight within the FTSE Developed ex US ActiveBeta Value Index	0.031529%	6	Percentage	Y
% Wt FTSE Developed ex North America ActiveBeta Value Index	% weight within the FTSE Developed ex North America ActiveBeta Value Index	0.031529%	6	Percentage	Y
% Wt FTSE Developed ex UK ActiveBeta Value Index	% weight within the FTSE Developed ex UK ActiveBeta Value Index	0.031529%	6	Percentage	Y
% Wt FTSE Developed ex Europe ActiveBeta Value Index	% weight within the FTSE Developed ex Europe ActiveBeta Value Index	0.031529%	6	Percentage	Y
% Wt FTSE Developed ex Japan ActiveBeta Value Index	% weight within the FTSE Developed ex Japan ActiveBeta Value Index	0.031529%	6	Percentage	Y
% Wt FTSE Developed Europe ActiveBeta Value Index	% weight within the FTSE Developed Europe ActiveBeta Value Index	0.031529%	6	Percentage	Y

% Wt FTSE Developed Europe ex UK ActiveBeta Value Index	% weight within FTSE Developed Europe ex UK ActiveBeta Value Index	0.031529%	6	Percentage	Y
% Wt FTSE Eurobloc ActiveBeta Value Index	% weight within the FTSE Eurobloc ActiveBeta Value Index	0.031529%	6	Percentage	Y
% Wt FTSE Emerging ActiveBeta Value Index	% weight within the FTSE Emerging ActiveBeta Value Index	0.031529%	6	Percentage	Y
% Wt FTSE US ActiveBeta Value Index	% weight within the FTSE US ActiveBeta Value Index	0.031529%	6	Percentage	Y
% Wt FTSE Japan ActiveBeta Value Index	% weight within FTSE Japan ActiveBeta Value Index	0.031529%	6	Percentage	Y
Index Marker	Index in which the constituent is a member	FWVAW,FWMAV, FWMVAW		String	Y
Large/Medium/Small classification	Large/Mid/Small Constituent Classification	L		String	Y

FILE EXAMPLE

- **abwvcddmm.csv**

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 FTSE All-World ActiveBeta Value Constituent Service

Cons Code,SEDOL,CUSIP,Constituent Name,Country Code,ISO Code,Exchange Code,Price,Shares in Issue,Weighting,Industry Code,Supersector Code,Sector Code,Subsector Code,Dividend Yield,Mkt Cap (USD) before Investability Weight,Mkt Cap (USD) after Investability Weight,ActiveBeta Adj Factor,Mkt Cap (USD) after ActiveBeta Adj Factor,% Wt FTSE All-World ActiveBeta Value Index,% Wt FTSE Developed ActiveBeta Value Index,% Wt FTSE Developed ex US ActiveBeta Value Index,% Wt FTSE Developed ex North America ActiveBeta Value Index,% Wt FTSE Developed ex UK ActiveBeta Value Index,% Wt FTSE Developed ex Europe ActiveBeta Value Index,% Wt FTSE Developed ex Japan ActiveBeta Value Index,% Wt FTSE Developed Europe ActiveBeta Value Index,% Wt FTSE Developed Europe ex UK ActiveBeta Value Index,% Wt FTSE Eurobloc ActiveBeta Value Index,% Wt FTSE Emerging ActiveBeta Value Index,% Wt FTSE US ActiveBeta Value Index,% Wt FTSE Japan ActiveBeta Value Index,Index Marker,Large/Mid/Small
 C38710,2681931,,"Petrobras Energia S.A.
 B",ARG,ARS,ARGX,6.410000,1009618410,40.000000%,0001,0500,0530,0537,4.153495%,1677.137417,670.854967,1.000000,670.854967,0.005348%,,,,,,,,,,0.052153%,,,FWVAW FWVEM,M
 XXXXXXXXXXX

* FTSE All-World ActiveBeta MVI Constituent Service(*abwjcdmm.csv*)

Field	Description	Example	Decimal Places	Data Type	Mandatory (Y/N)
Cons code	Constituent identification code	C00010		String	Y
SEDOL	Constituent SEDOL code	6066608		String	Y
CUSIP	CUSIP code			String	Y
Constituent name	Name of index constituent	Amtcor		String	Y
Country code	Country code for constituent	AU		String	Y
ISO code	ISO currency code for constituent	AUD		String	Y
Exchange code	Exchange code for Security	AAS		String	Y
Price	Closing price in local currency	7.270000	6	Float	Y
Shares in issue	Number of shares in index	892279388		Integer	Y
Weighting	Percentage of market capitalisation included in the indices	100.00%	6	Percentage	Y
Industry	FTSE ICB Industry identifier (4 digit code)	2000		Integer	Y
Supersector	FTSE ICB Supersector identifier (4 digit code)	2700		Integer	Y
Sector	FTSE ICB Sector identifier (4 digit code)	2720		Integer	Y
Subsector	FTSE ICB Subsector identifier (4 digit code)	2723		Integer	Y
Dividend Yield	Dividend Yield (%)	4.68	2	Float	Y
Mkt Cap (USD) before investability weight	Market Capitalisation in USD millions at index close before applying investability weight restraint factor	5697.084348	6	Float	Y
Mkt Cap (USD) after investability weight	Market Capitalisation in USD millions at index close after applying investability weight restraint factor	5697.084348	6	Float	Y
ActiveBeta Adj Factor	ActiveBeta Adj factor	0.423664	6	Float	Y
Mkt Cap (USD) after ActiveBeta factor	Market Capitalisation in USD millions at index close after applying ActiveBeta weight factor	2413.648256	6	Float	Y
% Wt FTSE All-World ActiveBeta MVI Index	% weight within the FTSE All-World ActiveBeta MVI Index	0.031529%	6	Percentage	Y
% Wt FTSE Developed ActiveBeta MVI Index	% weight within the FTSE Developed ActiveBeta MVI Index	0.031529%	6	Percentage	Y
% Wt FTSE Developed ex US ActiveBeta MVI Index	% weight within the Wt FTSE Developed ex US ActiveBeta MVI Index	0.031529%	6	Percentage	Y
% Wt FTSE Developed ex North America ActiveBeta MVI Index	% weight within the FTSE Developed ex North America ActiveBeta MVI Index	0.031529%	6	Percentage	Y
% Wt FTSE Developed ex UK ActiveBeta MVI Index	% weight within the FTSE Developed ex UK ActiveBeta MVI Index	0.031529%	6	Percentage	Y
% Wt FTSE Developed ex Europe ActiveBeta MVI Index	% weight within the FTSE Developed ex Europe ActiveBeta MVI Index	0.031529%	6	Percentage	Y
% Wt FTSE Developed ex Japan ActiveBeta MVI Index	% weight within the FTSE Developed ex Japan ActiveBeta MVI Index	0.031529%	6	Percentage	Y
% Wt FTSE Developed Europe ActiveBeta MVI Index	% weight within the FTSE Developed Europe ActiveBeta MVI Index	0.031529%	6	Percentage	Y

% Wt FTSE Developed Europe ex UK ActiveBeta MVI Index	% weight within FTSE Developed Europe ex UK ActiveBeta MVI Index	0.031529%	6	Percentage	Y
% Wt FTSE Eurobloc ActiveBeta MVI Index	% weight within the FTSE Eurobloc ActiveBeta MVI Index	0.031529%	6	Percentage	Y
% Wt FTSE Emerging ActiveBeta MVI Index	% weight within the FTSE Emerging ActiveBeta MVI Index	0.031529%	6	Percentage	Y
% Wt FTSE US ActiveBeta MVI Index	% weight within the FTSE US ActiveBeta MVI Index	0.031529%	6	Percentage	Y
% Wt FTSE Japan ActiveBeta MVI Index	% weight within FTSE Japan ActiveBeta MVI Index	0.031529%	6	Percentage	Y
Index Marker	Index in which the constituent is a member	FWVAW,FWMAV, FWMVAW		String	Y
Large/Medium/Small classification	Large/Mid/Small Constituent Classification	L		String	Y

FILE EXAMPLE

- **abwjcddmm.csv**

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 FTSE All-World ActiveBeta MVI Constituent Service

Cons Code,SEDOL,CUSIP,Constituent Name,Country Code,ISO Code,Exchange Code,Price,Shares in Issue,Weighting,Industry Code,Supersector Code,Sector Code,Subsector Code,Dividend Yield,Mkt Cap (USD) before Investability Weight,Mkt Cap (USD) after Investability Weight,ActiveBeta Adj Factor,Mkt Cap (USD) after ActiveBeta Adj Factor,% Wt FTSE All-World ActiveBeta MVI Index,% Wt FTSE Developed ActiveBeta MVI Index,% Wt FTSE Developed ex US ActiveBeta MVI Index,% Wt FTSE Developed ex North America ActiveBeta MVI Index,% Wt FTSE Developed ex UK ActiveBeta MVI Index,% Wt FTSE Developed ex Europe ActiveBeta MVI Index,% Wt FTSE Developed ex Japan ActiveBeta MVI Index,% Wt FTSE Developed Europe ActiveBeta MVI Index,% Wt FTSE Developed Europe ex UK ActiveBeta MVI Index,% Wt FTSE Eurobloc ActiveBeta MVI Index,% Wt FTSE Emerging ActiveBeta MVI Index,% Wt FTSE US ActiveBeta MVI Index,% Wt FTSE Japan ActiveBeta MVI Index,Index Marker,Large/Mid/Small
 C38710,2681931,, "Petrobras Energia S.A.
 B",ARG,ARS,ARGX,6.480000,1009618410,40.000000%,0001,0500,0530,0537,4.108627%,1695.430522,678.172209,1.000000,678.172209,0.002572%,,,,,,,,,,0.025052%,,,FWMVAW FWMVEM,M
 XXXXXXXXXXXX

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	wixr <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

12/01/2008(C) FTSE International Limited 2008. All Rights Reserved
FTSE Exchange Rate Service

Date,ISO Currency Code,USD Exchange Rate

01/12/2008,ARS,3.081250
01/12/2008,ATS,10.640100
01/12/2008,AUD,1.278040
01/12/2008,BEF,31.192650
01/12/2008,BRL,2.142700
01/12/2008,CAD,1.170500
01/12/2008,CHF,1.247000
01/12/2008,CLP,539.900000
01/12/2008,CNY,7.798400
01/12/2008,COP,2218.600000
01/12/2008,CZK,21.502050
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