

FTSE ActiveBeta Index Series PRODUCT SPECIFICATION

FTSE All-World ActiveBeta Index Series
FTSE All-World Momentum, Value and MVI Index
Tracker 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	FMMWXUS
FTSE Developed ex North America ActiveBeta Momentum Index	FMMWXNA
FTSE Developed ex UK ActiveBeta Momentum Index	FMMWXUK
FTSE Developed ex Europe ActiveBeta Momentum Index	FMMWXEU
FTSE Developed ex Japan ActiveBeta Momentum Index	FMMWXJA
FTSE Developed Europe ActiveBeta Momentum Index	FWMDE
FTSE Developed Europe ex UK ActiveBeta Momentum Index	FMEXUK
FTSE Eurobloc ActiveBeta Momentum Index	FMEB
FTSE Emerging ActiveBeta Momentum Index	FMEM
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 ActiveBeta Value 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	FMMVAW
FTSE Developed ActiveBeta MVI	FMMVAWD
FTSE Developed ex US ActiveBeta MVI	FMMVWXUS

FTSE 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 Tracker Service	abwmt <i>ddmm</i> .csv
FTSE All-World ActiveBeta Value Tracker Service	abwvt <i>ddmm</i> .csv
FTSE All-World ActiveBeta MVI Tracker Service	abwjt <i>ddmm</i> .csv

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

FILE DDS PATH

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

SERVICE TIMING

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

PRODUCT SPECIFICATION

FILE CONTENT

- FTSE All World ActiveBeta Tracker Service (*abwmtddmm.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 USD Currency in millions	7555269.648	3	Float	Y
New Market Capitalisation	Previous day's closing weighted market capitalisation in USD Currency in millions, after weighting amendments effective today	7540693.254	3	Float	Y
Previous Divisor	Previous day's index divisor in USD Currency, millions	1382.455765	6	Float	Y
New Divisor	Today's index divisor in USD Currency, millions	1379.788591	6	Float	Y
XD Adjustment Value	Today's XD adjustment figure in USD 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	FWMW		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 CONTENT

- FTSE All World ActiveBeta Value Tracker Service (*abwvtdmm.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 USD Currency in millions	7555269.648	3	Float	Y
New Market Capitalisation	Previous day's closing weighted market capitalisation in USD Currency in millions, after weighting amendments effective today	7540693.254	3	Float	Y
Previous Divisor	Previous day's index divisor in USD Currency, millions	1382.455765	6	Float	Y
New Divisor	Today's index divisor in USD Currency, millions	1379.788591	6	Float	Y
XD Adjustment Value	Today's XD adjustment figure in USD 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	FVVAW		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

- **abwvtdmm.csv**

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FTSE All-World 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
FWMWAW,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,FWMWAW FWMWWD FWMWDE FWMWMB FWMWEXUK 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,FWMWAWD,0.001,F,
YYYYYYYYYY
XXXXXXXXXX

FILE CONTENT

- FTSE All World ActiveBeta MVI Tracker Service (*abwjtddmm.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 USD Currency in millions	7555269.648	3	Float	Y
New Market Capitalisation	Previous day's closing weighted market capitalisation in USD Currency in millions, after weighting amendments effective today	7540693.254	3	Float	Y
Previous Divisor	Previous day's index divisor in USD Currency, millions	1382.455765	6	Float	Y
New Divisor	Today's index divisor in USD Currency, millions	1379.788591	6	Float	Y
XD Adjustment Value	Today's XD adjustment figure in USD 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

- **abwjtdmm.csv**

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FTSE All-World ActiveBeta MVI 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

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