

# FTSE ActiveBeta Index Series PRODUCT SPECIFICATION

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

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

## PRODUCT SPECIFICATION

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### FILE NAME

File Name	File Name and Extension
FTSE All Share ActiveBeta Momentum Constituent Service	abumcddmm.csv
FTSE All Share ActiveBeta Value Constituent Service	abuvcddmm.csv
FTSE All Share ActiveBeta MVI Constituent Service	abujcddmm.csv

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

### FILE DDS PATH

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

### SERVICE TIMING

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

# PRODUCT SPECIFICATION

## FILE CONTENT

- FTSE All Share ActiveBeta Momentum Constituent Service (*abumcddmm.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 Code	FTSE ICB Industry identifier (4 digit code)	2000		Integer	Y
Supersector Code	FTSE ICB Supersector identifier (4 digit code)	2700		Integer	Y
Sector Code	FTSE ICB Sector identifier (4 digit code)	2720		Integer	Y
Subsector Code	FTSE ICB Subsector identifier (4 digit code)	2723		Integer	Y
Dividend Yield	Dividend Yield (%)	4.68	2	Float	Y
Mkt Cap (GBP) before Investability Weight	Market Capitalisation in GBP millions at index close before applying investability weight restraint factor	5697.084348	6	Float	Y
Mkt Cap (GBP) after Investability Weight	Market Capitalisation in GBP 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 (GBP) after ActiveBeta Adj Factor	Market Capitalisation in GBP millions at index close after applying ActiveBeta factor	2413.648256	6	Float	Y
% Wt FTSE 100 ActiveBeta Momentum Index	% weight within the FTSE 100 ActiveBeta Momentum Index	0.031529%	6	Percentage	Y
% Wt FTSE 350 ActiveBeta Momentum Index	% weight within the FTSE 350 ActiveBeta Momentum Index	0.031529%	6	Percentage	Y
% Wt FTSE All Share ActiveBeta Momentum Index	% weight within the FTSE All Share ActiveBeta Momentum Index	0.031529%	6	Percentage	Y
Index Marker	Index in which the constituent is a member	FVVAW,FWM AV,FWMVAW		String	Y

## FILE EXAMPLE

- **abumcddmm.csv**

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FTSE All Share 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 (GBP) before Investability Weight,Mkt Cap (GBP) after Investability Weight,ActiveBeta Adj Factor,Mkt Cap (GBP) after ActiveBeta Adj Factor,% Wt FTSE 100 ActiveBeta Momentum Index,% Wt FTSE 350 ActiveBeta Momentum Index,% Wt FTSE All Share ActiveBeta Momentum Index,Index Marker  
C01521,0028262,, "Amec",UK,GBX,EXL,804.000000,331526455,100.000000%,0001,0500,0570,0573,2.014925%,2665.472698,2665.472698,1.000000,2665.472698,0.420641%,0.345165%,0.334151%,FWMASX FWMNMX FWMUKX  
XXXXXXXXXX

- FTSE All Share ActiveBeta Value Constituent Service (*abuvcdmm.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 Code	FTSE ICB Industry identifier (4 digit code)	2000		Integer	Y
Supersector Code	FTSE ICB Supersector identifier (4 digit code)	2700		Integer	Y
Sector Code	FTSE ICB Sector identifier (4 digit code)	2720		Integer	Y
Subsector Code	FTSE ICB Subsector identifier (4 digit code)	2723		Integer	Y
Dividend Yield	Dividend Yield (%)	4.68	2	Float	Y
Mkt Cap (GBP) before Investability Weight	Market Capitalisation in GBP millions at index close before applying investability weight restraint factor	5697.084348	6	Float	Y
Mkt Cap (GBP) after Investability Weight	Market Capitalisation in GBP 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 (GBP) after ActiveBeta Adj Factor	Market Capitalisation in GBP millions at index close after applying ActiveBeta factor	2413.648256	6	Float	Y
% Wt FTSE 100 ActiveBeta Value Index	% weight within the FTSE 100 ActiveBeta Value Index	0.031529%	6	Percentage	Y
% Wt FTSE 350 ActiveBeta Value Index	% weight within the FTSE 350 ActiveBeta Value Index	0.031529%	6	Percentage	Y
% Wt FTSE All Share ActiveBeta Value Index	% weight within the FTSE All Share ActiveBeta Value Index	0.031529%	6	Percentage	Y
Index Marker	Index in which the constituent is a member	FVVAW,FVMAV, FVMVAW		String	Y

## FILE EXAMPLE

- **abuvcdmm.csv**

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FTSE All Share 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 (GBP) before Investability Weight,Mkt Cap (GBP) after Investability Weight,ActiveBeta Adj Factor,Mkt Cap (GBP) after ActiveBeta Adj Factor,% Wt FTSE 100 ActiveBeta Value Index,% Wt FTSE 350 ActiveBeta Value Index,% Wt FTSE All Share ActiveBeta Value Index,Index Marker  
C01521,0028262,, "Amec",UK,GBX,EXL,804.000000,331526455,100.000000%,0001,0500,0570,0573,2.014925%,2665.472698,2665.472698,0.000000,0.000000,0.000000%,0.000000%,0.000000%,FWVASX FWVNMX FWVUKX  
XXXXXXXXXX

\* FTSE All Share ActiveBeta MVI Constituent Service (*abujcddmm.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 Code	FTSE ICB Industry identifier (4 digit code)	2000		Integer	Y
Supersector Code	FTSE ICB Supersector identifier (4 digit code)	2700		Integer	Y
Sector Code	FTSE ICB Sector identifier (4 digit code)	2720		Integer	Y
Subsector Code	FTSE ICB Subsector identifier (4 digit code)	2723		Integer	Y
Dividend Yield	Dividend Yield (%)	4.68	2	Float	Y
Mkt Cap (GBP) before Investability Weight	Market Capitalisation in GBP millions at index close before applying investability weight restraint factor	5697.084348	6	Float	Y
Mkt Cap (GBP) after Investability Weight	Market Capitalisation in GBP 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 (GBP) after ActiveBeta Adj Factor	Market Capitalisation in GBP millions at index close after applying ActiveBeta factor	2413.648256	6	Float	Y
% Wt FTSE 100 ActiveBeta MVI Index	% weight within the FTSE 100 ActiveBeta MVI Index	0.031529%	6	Percentage	Y
% Wt FTSE 350 ActiveBeta MVI Index	% weight within the FTSE 350 ActiveBeta MVI Index	0.031529%	6	Percentage	Y
% Wt FTSE All Share ActiveBeta MVI Index	% weight within the FTSE All Share ActiveBeta MVI Index	0.031529%	6	Percentage	Y
Index Marker	Index in which the constituent is a member	FVVAW,FVMAV, FVMVAW		String	Y

## FILE EXAMPLE

- **abujcddmm.csv**

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FTSE All Share 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 (GBP) before Investability Weight,Mkt Cap (GBP) after Investability Weight,ActiveBeta Adj Factor,Mkt Cap (GBP) after ActiveBeta Adj Factor,% Wt FTSE 100 ActiveBeta MVI Index,% Wt FTSE 350 ActiveBeta MVI Index,% Wt FTSE All Share ActiveBeta MVI Index,Index Marker  
C01521,0028262,,"Amec",UK,GBX,EXL,804.000000,331526455,100.000000%,0001,0500,0570,0573,2.014925%,2665.472698,2665.472698,1.000000,2665.472698,0.195018%,0.166049%,0.161681%,FWMVASX FWMVNMX FWMVUKX  
XXXXXXXXXX

## 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)