

PRODUCT SPECIFICATION

FTSE CONSTITUENT SERVICE

ADVANCED

FTSE ALL-WORLD INDEX SERIES



**PRODUCT SPECIFICATION
FTSE All-World Index - Advanced Services**

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Germany

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France

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Spain

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Japan

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Central, Hong Kong

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PRODUCT SPECIFICATION

• ***File Range***

This file is an add-on to the FTSE All-World standard constituent file, AWIC.

FTSE All-World Index – Advanced Constituent Data
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• ***File Names***

FTSE All-World Index – Advanced Constituent Data	awf3ddmm.csv
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(where ddmm is effective date and month)

Refer to Appendix C for Index codes and Economic Group and Sector index code construction methodology.

• ***Service Timing***

Available 01:30 hours GMT (Greenwich Mean Time) or BST (British Summertime) as applicable.

• ***File Content***

Advanced Constituent Performance – data fields included are as follows:

<u>Field</u>	<u>Description</u>	<u>Decimal Places</u>
Cons code	Constituent identification code	
Net Market Cap (LOC)	Market Cap in local currency after investibility weight. (UK stocks are expressed in pence, Israel stocks are expressed in Agorot)	6
ISIN	ISIN Code	
Actual Shares in Issue	Number of shares in Issue	0
High Price	The intra-day high price	6
Low Price	The intra-day low price	6
Volume	Volume of shares traded during the day	0
Adjusted Factor	Factor by which price has been adjusted as a result of a corporate action	6
Previous day's price (unadjusted)	Previous day price not adjusted for corporate actions.	6
Corporate action story	Details, where available, on amendment code	
Corporate action type	Code for corporate action amendments	
Dividend Currency	Currency code for dividend payment	
Dividend Amount	Dividend amount used for Total Return calculation	6
Dividend announcement date	Date the dividend is announced	
Dividend books close date	Date when dividend register closes	
Dividend payment date	Date the dividend is paid	
Dividend type	The type of dividend paid	
Dividend XD Date	Date the security is XD	
Annual Dividend	Constituents annualised dividend	6

Dividend Yield	% Dividend Yield per stock.	2
Daily price performance (USD)	Return on previous day's price in US Dollars	6
Daily price performance (LOC)	Return on previous day's price in Local currency	6
1 month price performance (USD)	Return on price since the end of last month in US Dollars	6
1 month price performance (LOC)	Return on price since the end of last month in Local Currency	6
YTD price performance (USD)	Return on price since the end of last year in US Dollars	6
YTD price performance (LOC)	Return on price since the end of last year in Local currency	6
Daily TRI performance (USD)	Return on previous day's TRI value in US Dollars	6
Daily TRI performance (LOC)	Return on previous day's TRI value in Local currency	6
1 month TRI performance (USD)	Return on TRI value since end of last month in US Dollars	6
1 month TRI performance (LOC)	Return on TRI value since end of last month in Local currency	6
YTD TRI performance (USD)	Return on TRI value since end of last year in US Dollars	6
YTD TRI performance (LOC)	Return on TRI value since end of last year in Local currency	6
Alpha (90-d)	A measure of risk adjusted abnormal returns relative to the market	6
Beta (90-d)	The measure of the stocks' risk relative to the market	6
Specific Risk (90-d)	Measures stock price movements that are not explained by corresponding movements in the market index.	6
Total Risk (90-d)	Measures magnitude of stock movements	6

- **File Example**

awf3ddmm.csv - Advanced Constituent Data

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 FTSE All-World Index - Advanced Constituent Data

Cons code,Net Market Cap (LOC),ISIN,Actual Shares in Issue,High Price,Low Price,Volume,Adjusted Factor,Previous day's price (unadjusted),Corporate action story,Corporate action type,Dividend Currency,Dividend Amount,Dividend announcement date,Dividend books close date,Dividend payment date,Dividend type,Dividend XD Date,Annual Dividend,Dividend Yield,Daily price performance (USD),Daily price performance (LOC),1 month price performance (USD),1 month price performance (LOC),YTD price performance (USD),YTD price performance (LOC),Daily TRI performance (USD),Daily TRI performance (LOC),1 month TRI performance (USD),1 month TRI performance (LOC),YTD TRI performance (USD),YTD TRI performance (LOC),Alpha (90-d),Beta (90-d),Specific Risk (90-d),Total Risk (90-d)
 "C00007",3606205836.000000,AU000000CCL2,698877100,6.950000,6.840000,1014535.0,,6.880000,,,,,0.23,3.34,-1.062289,0.000000,-4.622317,-0.145138,1.101739,10.433387,-1.062289,0.000000,-4.622317,-0.145138,3.126889,12.645458,0.121306,0.557876,0.132263,0.137828
 XXXXXXXXXXXX

EXCHANGE RATES FILE SPECIFICATION

An Exchange Rates file is provided free of charge with this service.

- **File Content**

<u>Field</u>	<u>Description</u>	<u>Decimal Places</u>
Date	ddmmyyyy format	
ISO Currency Code	Currency code	
USD Exchange Rate	USD exchange rate used for calculation	Up to 6

- **File Name**

WIXRddmm.csv

(where *ddmm* is effective date and month)

- **File Example**

WIXRddmm.csv

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 FTSE Exchange Rate Service

Date,ISO Currency Code,USD Exchange Rate
 13/01/2004,ARS,2.925000
 13/01/2004,ATS,11.624300
 13/01/2004,AUD,1.449700
 XXXXXXXXXXXX