



**PRODUCT SPECIFICATION**

**INDEX VALUATION SERVICES**

**FTSE ASIA PACIFIC GOVERNMENT BOND  
INDICES**

**PRODUCT SPECIFICATION  
FTSE Index Valuation  
FTSE Asia Pacific Government Bond Indices**

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**A - PRODUCT SPECIFICATION**

**FTSE Index Valuations - FTSE Asia Pacific Government Bond Indices**

• **File Range**

FTSE Asia Pacific Government Bond Indices –

For each of the following countries:

Australia (AU), Japan (JP), New Zealand (NZ), China (CN)

Recurring Data Structure:

Total Index (All Maturities)

1-3 Years Sub-Index

3-5 Years Sub-Index

5-7 Years Sub-Index

7-10 Years Sub-Index

>10 Years Sub-Index

• **File Names**

FTSE Asia Pacific Government Bonds – Index Valuations

PBIIdmm.csv

(where dmm is effective day and month)

• **Service Timing**

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

## **FTSE Index Valuations: FTSE Asia Pacific Government Bond Indices**

- **File Content**

### **FTSE Asia Pacific Government Bonds - Index Valuations**

<b>Field Name</b>	<b>Field Descriptions – Repeated for Each ‘Index Range’</b>
Name	Index Name
Index Value	may be Performance Index Value or Price Index Value, depending on the technical name of the Index (see Section C)
Coupon	Coupon (Average coupon of all bonds in the Index or Sub-Index Portfolio) in % p.a.
Yield	ISMA Yield (Average Yield of all bonds in the Index or Sub-Index Portfolio), annually compounded
Time to Maturity	Time to Maturity in Years (Average lifetime of all bonds in the Index or Sub-Index Portfolio)
Macaulay Duration	Macaulay Duration (Average Macaulay Duration of all bonds in the Index or Sub-Index Portfolio), annually compounded
Mod. Duration	Modified Duration (Average Modified Duration of all bonds in the Index or Sub-Index Portfolio), annually compounded
Convexity	Average Convexity of all bonds in the Index or Sub-Index Portfolio, annually compounded
Nominal Amount	Sum of Nominal Amount of all bonds in the Index or Sub-Index Portfolio, in million (local currency)
Number of Bonds	Number of the bonds in the Index or Sub-Index Portfolio
Weighting	% share of the Sub-Index as part of the Total Index

- **File Example**

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FTSE Asia Pacific Government Bonds – Index Valuations

JPGOVTOPP,128.878,7.698,5.102,5.384,4.345,4.128,28.48,47625,10,100  
XXXXXXXXXX

- **Release History**

Product Specification Document Release History

Release 1.0- Initial Product Specification - March 2003

Release 2.0- Updated correct spelling of “Macaulay” in column heading – January 2007

**B. DATA DELIVERY AND FORMAT**

• **Client Services**

**FTSE Worldwide Client Service**

<b>Region</b>	<b>City</b>	<b>Address</b>	<b>Phone</b>	<b>Fax</b>	<b>Email</b>
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FTSE provides client service from each of the service offices listed above. In the rare 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](mailto: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. Effective dates and times are based on Greenwich Mean Time (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**

The Systems Specification provides full details of the data delivery systems available from FTSE International. Alternatively you can contact Systems Support by telephone on + 44 (0)20 7448 1810 or by email to [systems@ftse.com](mailto:systems@ftse.com). Data delivery systems available are as follows:

#### **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 Asia Pacific Government Bond Indices Codes***

<u>CODE</u>	<u>NAME</u>
AUGOVTOP	FTSE Australia Government Total Price Index
AUGOVTOPP	FTSE Australia Government Total Performance Index
AUGOVTOP3	FTSE Australia Government Price Index 1-3 years
AUGOVTOPP3	FTSE Australia Government Performance Index 1-3 years
AUGOVTOP5	FTSE Australia Government Price Index 3-5 years
AUGOVTOPP5	FTSE Australia Government Performance Index 3-5 years
AUGOVTOP7	FTSE Australia Government Price Index 5-7 years
AUGOVTOPP7	FTSE Australia Government Performance Index 5-7 years
AUGOVTOP10	FTSE Australia Government Price Index 7-10 years
AUGOVTOPP10	FTSE Australia Government Performance Index 7-10 years
AUGOVTOP30	FTSE Australia Government Price Index >10 years
AUGOVTOPP30	FTSE Australia Government Performance Index >10 years
JPGOVTOP	FTSE Japan Government Total Price Index
JPGOVTOPP	FTSE Japan Government Total Performance Index
JPGOVTOP3	FTSE Japan Government Price Index 1-3 years
JPGOVTOPP3	FTSE Japan Government Performance Index 1-3 years
JPGOVTOP5	FTSE Japan Government Price Index 3-5 years
JPGOVTOPP5	FTSE Japan Government Performance Index 3-5 years
JPGOVTOP7	FTSE Japan Government Price Index 5-7 years
JPGOVTOPP7	FTSE Japan Government Performance Index 5-7 years
JPGOVTOP10	FTSE Japan Government Price Index 7-10 years
JPGOVTOPP10	FTSE Japan Government Performance Index 7-10 years
JPGOVTOP30	FTSE Japan Government Price Index >10 years
JPGOVTOPP30	FTSE Japan Government Performance Index >10 years
NZGOVTOP	FTSE New Zealand Government Total Price Index
NZGOVTOPP	FTSE New Zealand Government Total Performance Index
NZGOVTOP3	FTSE New Zealand Government Price Index 1-3 years
NZGOVTOPP3	FTSE New Zealand Government Performance Index 1-3 years
NZGOVTOP5	FTSE New Zealand Government Price Index 3-5 years
NZGOVTOPP5	FTSE New Zealand Government Performance Index 3-5 years

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**FTSE Index Valuations: FTSE Asia Pacific Government Bond Indices**

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NZGOVTOP7	FTSE New Zealand Government Price Index 5-7 years
NZGOVTOPP7	FTSE New Zealand Government Performance Index 5-7 years
NZGOVTOP10	FTSE New Zealand Government Price Index 7-10 years
NZGOVTOPP10	FTSE New Zealand Government Performance Index 7-10 years
NZGOVTOP30	FTSE New Zealand Government Price Index >10 years
NZGOVTOPP30	FTSE New Zealand Government Performance Index >10 years
CNGOVTOP	FTSE China Government Bond Total Price Index
CNGOVTOPP	FTSE China Government Bond Total Performance Index
CNGOVTOP3	FTSE China Government Bond Price Index 1-3 years
CNGOVTOPP3	FTSE China Government Bond Performance Index 1-3 years
CNGOVTOP5	FTSE China Government Bond Price Index 3-5 years
CNGOVTOPP5	FTSE China Government Bond Performance Index 3-5 years
CNGOVTOP7	FTSE China Government Bond Price Index 5-7 years
CNGOVTOPP7	FTSE China Government Bond Performance Index 5-7 years
CNGOVTOP10	FTSE China Government Bond Price Index 7-10 years
CNGOVTOPP10	FTSE China Government Bond Performance Index 7-10 years
CNGOVTOP30	FTSE China Government Bond Price Index >10 years
CNGOVTOPP30	FTSE China Government Bond Performance Index >10 years