



PRODUCT SPECIFICATION

INDEX VALUATION SERVICES

FTSE STERLING CORPORATE BOND INDICES

PRODUCT SPECIFICATION
FTSE Index Valuation
FTSE Sterling Corporate Bond Indices

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A - PRODUCT SPECIFICATION

FTSE Index Valuations - FTSE Sterling Corporate Bond Indices

• **File Range**

FTSE Sterling Corporate Bond Indices – Total Index (All Maturities, All Rating Classes, All Economic Groups)
Maturity Bands Sub-Indices: 1-3 Years Sub-Index 1-5 Years Sub-Index 3-5 Years Sub-Index 5-7 Years Sub-Index 5-10 Years Sub-Index 5-15 Years Sub-Index 7-10 Years Sub-Index 10-15 Years Sub-Index >10 Years Sub-Index >15 Years Sub-Index
Rating Classes Sub-Indices: AAA Rating Class Sub-Index AA Rating Class Sub-Index A Rating Class Sub-Index BBB Rating Class Sub-Index
Industry Group Sub-Indices: Industry Group 0 Oil & Gas Industry Group 1 Basic Materials Industry Group 2 Industrials Industry Group 3 Consumer Goods Industry Group 4 Health Care Industry Group 5 Consumer Services Industry Group 6 Telecommunication Services Industry Group 7 Utilities Industry Group 8 Financials Industry Group 9 Technology Industry Group NFI Non Financials

- **File Names**

FTSE Sterling Corporate Bonds – Index Valuations

SBIIddmm.csv

(where ddmm is effective day and month)

- **Service Timing**

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

FTSE Index Valuations: FTSE Sterling Corporate Bond Indices

- **File Content**

FTSE Sterling Corporate Bonds - Index Valuations

Field Name	Field Descriptions – Repeated for Each ‘Index Range’
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 – Semi-Annual	ISMA Yield (Average Yield of all bonds in the Index or Sub-Index Portfolio), semi - annually compounded
Yield – Annual	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 – Semi-Annual	Modified Duration (Average Modified Duration of all bonds in the Index or Sub-Index Portfolio), semi-annually compounded
Mod. Duration – Annual	Modified Duration (Average Modified Duration of all bonds in the Index or Sub-Index Portfolio), annually compounded
Convexity – Semi-Annual	Average Convexity of all bonds in the Index or Sub-Index Portfolio, semi - annually compounded
Convexity - Annual	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 Sterling Corporate Bonds - Index Valuations

Name,Index Value,Coupon,Yield - Semi-Annual,Yield – Annual,Time to Maturity,Macaulay Duration,Mod. Duration - Semi-Annual,Mod. Duration – Annual,Convexity - Semi-Annual,Convexity – Annual,Nominal Amount,Number of Bonds,Weighting
 GBCORPTOP,100.724,6.522,5.196,5.264,11.056,7.174,6.987,6.806,93.769,92.13,36557,124,100
 XXXXXXXXXXXX

- **Release History**

Product Specification Document Release History

Release 1.0 - Initial Product Specification - December 2005

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

B. DATA DELIVERY AND FORMAT

- **Client Services**

FTSE Worldwide Client Service

Region	City	Address	Phone	Fax	Email
Europe	London	12th Floor 10 Upper Bank Street Canary Wharf London E14 5NP	+44 (0)20 7866 1810	+44 (0)20 7866 8958	info@ftse.com
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	Madrid	Paseo de la Castellano 66, 28046 Madrid, Spain	+34 91 411 37 87	+34 91 411 37 87	info@ftse.com
	Paris	40 Rue de la Boetie, 75998 Paris, France	+33 1 53 76 82 88	+33 1 53 76 82 71	info@ftse.com
Asia Pacific	Hong Kong	Suite 609-612, One International Financial Centre, No. 1, Harbour View Street, Central Hong Kong	+852 2230 5801	+852 2230 5804	info@ftse.com
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	San Francisco	251 Post Street, Suite 200, San Francisco, CA 94108	+1 415 445 5660	+1 415 445 5666	info@ftse.com

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

- **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. 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 Sterling Corporate Bond Indices Codes**

<u>CODE</u>	<u>NAME</u>
GBCORPTOP	FTSE Sterling Corporates Total Price Index
GBCORPTOPP	FTSE Sterling Corporates Total Performance Index
GBCORPTOP3	FTSE Sterling Corporates Price Index 1-3 years
GBCORPTOPP3	FTSE Sterling Corporates Total Performance Index 1-3 years
GBCORPTOP5A	FTSE Sterling Corporates Price Index 1-5 years
GBCORPTOPP5A	FTSE Sterling Corporates Total Performance Index 1-5 years
GBCORPTOP5	FTSE Sterling Corporates Price Index 3-5 years
GBCORPTOPP5	FTSE Sterling Corporates Total Performance Index 3-5 years
GBCORPTOP7	FTSE Sterling Corporates Price Index 5-7 years
GBCORPTOPP7	FTSE Sterling Corporates Performance Index 5-7 years
GBCORPTOP10A	FTSE Sterling Corporates Price Index 5-10 years
GBCORPTOPP10A	FTSE Sterling Corporates Performance Index 5-10 years
GBCORPTOP15	FTSE Sterling Corporates Price Index 5-15 years
GBCORPTOPP15	FTSE Sterling Corporates Performance Index 5-15 years
GBCORPTOP10	FTSE Sterling Corporates Price Index 7-10 years
GBCORPTOPP10	FTSE Sterling Corporates Performance Index 7-10 years
GBCORPTOP15A	FTSE Sterling Corporates Price Index 10-15 years
GBCORPTOPP15A	FTSE Sterling Corporates Performance Index 10-15 years
GBCORPTOP30	FTSE Sterling Corporates Price Index >10 years
GBCORPTOPP30	FTSE Sterling Corporates Performance Index >10 years
GBCORPTOP50	FTSE Sterling Corporates Price Index >15 years
GBCORPTOPP50	FTSE Sterling Corporates Performance Index >15 years
GBCORPTOPAAA	FTSE Sterling Corporates AAA Price Index
GBCORPTOPAAA	FTSE Sterling Corporates AAA Performance Index
GBCORPTOPAA	FTSE Sterling Corporates AA Price Index
GBCORPTOPAA	FTSE Sterling Corporates AA Performance Index
GBCORPTOPA	FTSE Sterling Corporates A Price Index
GBCORPTOPA	FTSE Sterling Corporates A Performance Index

FTSE Index Valuations: FTSE Sterling Corporate Bond Indices

GBCORPTOPBBB	FTSE Sterling Corporates BBB Price Index
GBCORPTOPBBB	FTSE Sterling Corporates BBB Performance Index
GBCORPTOPI0	FTSE Sterling Corporates Price Index Oil & Gas
GBCORPTOPPI0	FTSE Sterling Corporates Performance Index Oil & Gas
GBCORPTOPI1	FTSE Sterling Corporates Price Index Basic Materials
GBCORPTOPPI1	FTSE Sterling Corporates Performance Index Basic Materials
GBCORPTOPI2	FTSE Sterling Corporates Price Index Industrials
GBCORPTOPPI2	FTSE Sterling Corporates Performance Index Industrials
GBCORPTOPI3	FTSE Sterling Corporates Price Index Consumer Goods
GBCORPTOPPI3	FTSE Sterling Corporates Performance Index Consumer Goods
GBCORPTOPI4	FTSE Sterling Corporates Price Index Health Care
GBCORPTOPPI4	FTSE Sterling Corporates Performance Index Health Care
GBCORPTOPI5	FTSE Sterling Corporates Price Index Consumer Services
GBCORPTOPPI5	FTSE Sterling Corporates Performance Index Consumer Services
GBCORPTOPI6	FTSE Sterling Corporates Price Index Telecommunication Services
GBCORPTOPPI6	FTSE Sterling Corporates Performance Index Telecommunication Services
GBCORPTOPI7	FTSE Sterling Corporates Price Index Utilities
GBCORPTOPPI7	FTSE Sterling Corporates Performance Index Utilities
GBCORPTOPI8	FTSE Sterling Corporates Price Index Financials
GBCORPTOPPI8	FTSE Sterling Corporates Performance Index Financials
GBCORPTOPI9	FTSE Sterling Corporates Price Index Technology
GBCORPTOPPI9	FTSE Sterling Corporates Performance Index Technology
GBCORPTOPNFI	FTSE Sterling Corporates Price Index Non Financials
GBCORPTOPPNFI	FTSE Sterling Corporates Performance Non Financials