

PRODUCT SPECIFICATION

FTSE INDEX VALUATION SERVICE

ADVANCED

FTSE GLOBAL LARGE CAP INDICES



Product Specification

FTSE Advanced Services – Global Large Cap Indices

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EUROPE OFFICES

UK

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10 Upper Bank Street
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40 rue la Boetie
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Japan

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PRODUCT SPECIFICATION• ***File Range***

FTSE Global Large Cap Index –
Advanced Headline, Sector and Performance Index Level Data

Regional, Country and Sector – Capital and Total Return Performance

• ***File Names***

FTSE Global Large Cap Index – Advanced Index Level	lcivddmm.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 or British Summertime as applicable).

• ***File Content***

Advanced Index Level – data fields included are as follows:

<u>Field Name</u>	<u>Description</u>	<u>Decimal Places</u>
Index Code	Index identification code	
Index Sector/Name	Name of index or industry sector	
Number of constituents	Total number of constituents within index	
US dollar index	Capital index value in US Dollars	2
Sterling index	Capital index value in Sterling	2
Euro index	Capital index value in Euros	2
Japanese yen index	Capital index value in Japanese Yen	2
Local currency index	Capital index value in Local Currency	2
US dollar TRI	Total return index value in US Dollars	2
Sterling TRI	Total return index value in Sterling	2
Euro TRI	Total return index value in Euros	2
Japanese yen TRI	Total return index value in Japanese Yen	2
Local currency TRI	Total return index value in Local Currency	2
Mkt Cap (\$)	Investible Market Capitalisation in US Dollars at index close	6
Mkt Cap (Sterling)	Investible Market Capitalisation in Sterling at index close	6
Mkt Cap (Euro)	Investible Market Capitalisation in Euros at index close	6
Mkt Cap (Yen)	Investible Market Capitalisation in Yen at index close	6
Mkt Cap (Local Index)	Market Capitalisation in Local Currency at index close	6
XD adjustment (YTD)	XD adjustment year to date	3
Dividend yield	Dividend Yield (%)	2

Group Code	FTSE Global Classification Economic Group Identifier	
Sector Code	FTSE Global Classification Sector Identifier	
Sub-Sector Code	FTSE Global Classification Sub-Sector Identifier	
Currency	ISO Currency Codes of base index	
Daily Performance (USD)	% Change in price index from previous working day in US Dollars	6
Daily Performance (Local)	% Change in price index from previous working day in Local Currency	6
Daily Performance (GBP)	% Change in price index from previous working day in British Pounds	6
Daily Performance (EUR)	% Change in price index from previous working day in Euros	6
Daily Performance TRI (USD)	% Change in TRI from previous working day in US Dollars	6
Daily Performance TRI (Local)	% Change in TRI from previous working day in Local Currency	6
Daily Performance TRI (GBP)	% Change in TRI from previous working day in British Pounds	6
Daily Performance TRI (EUR)	% Change in TRI from previous working day in Euros	6
Weight in Index	% Weighting within the Index	6
Weight in Industry	% Weighting within the Industry	6
Monthly Performance (USD)	% Change in price index from previous month in US Dollars	6
Monthly Performance (Local)	% Change in price index from previous month in Local Currency	6
Monthly Performance (GBP)	% Change in price index from previous month in British Pounds	6
Monthly Performance (EUR)	% Change in price index from previous month in Euros	6
Monthly Performance TRI (USD)	% Change in TRI from previous month in US Dollars	6
Monthly Performance TRI (Local)	% Change in TRI from previous month in Local Currency	6
Monthly Performance TRI (GBP)	% Change in TRI from previous month in British Pounds	6
Monthly Performance TRI (EUR)	% Change in TRI from previous month in Euros	6
YTD Performance (USD)	% Year to Date Change in Price index in US Dollars	6
YTD Performance (Local)	% Year to Date Change in Price index in Local currency	6
YTD Performance (GBP)	% Year to Date Change in Price index in British Pounds	6
YTD Performance (EUR)	% Year to Date Change in Price index in Euros	6
YTD TRI Performance (USD)	% Year to Date Change in TRI in US Dollars	6
YTD TRI Performance (LOC)	% Year to Date Change in TRI in Local currency	6
YTD TRI Performance (GBP)	% Year to Date Change in TRI in British Pounds	6
YTD TRI Performance (EUR)	% Year to Date Change in TRI in Euros	6

- **File Example**

lcivddmm.csv – Advanced Index Level

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 FTSE Global Large Cap Index - Advanced Index Level

Index Code,Index Sector/Name,Number of constituents,US dollar index,Sterling index,Euro index,Japanese yen index,Local currency index,US dollar TRI,Sterling TRI,Euro TRI,Japanese yen TRI,Local currency TRI,Mkt Cap (\$),Mkt Cap (Sterling),Mkt Cap (Euro),Mkt Cap (Yen),Mkt Cap (Local Index),XD adjustment (YTD),Dividend yield,Group Code,Sector Code,Sub-Sector Code,Currency,Daily Performance (USD),Daily Performance (Local),Daily Performance (GBP),Daily Performance (EUR),Daily Performance TRI (USD),Daily Performance TRI (Local),Daily Performance TRI (GBP),Daily Performance TRI (EUR),Weight in Index,Weight in Industry,Monthly Performance (USD),Monthly Performance (Local),Monthly Performance (GBP),Monthly Performance (EUR),Monthly Performance TRI (USD),Monthly Performance TRI (Local),Monthly Performance TRI (GBP),Monthly Performance TRI (EUR)),YTD Performance (USD),YTD Performance (Local),YTD Performance (GBP),YTD Performance (EUR),YTD TRI Performance (USD),YTD TRI Performance (LOC),YTD TRI Performance (GBP),YTD TRI Performance (EUR)

GEISLC,"FTSE GLOBAL L CAP
 INDEX",1104,277.33,243.31,230.59,250.39,277.33,292.99,257.05,243.61,264.54,292.99,18506313987
 841.098000,10085941123373.398000,14662552572566.502000,1982859012227234.200000,18506313
 987841.102000,2.986,2.29,,,,,USD,0.177953,0.177953,1.293106,0.380665,0.194998,0.194998,1.31034
 1,0.397745,0.000000,0.000000,-0.198509,-
 0.198509,3.880467,2.082005,0.003180,0.003180,4.090400,2.288303,-4.091220,-
 4.091220,0.346104,3.287382,-3.076777,-3.076777,1.407480,4.379869
 XXXXXXXXXXX

EXCHANGE RATE 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 (WM/Reuters closing rates)	Up to 6

- **File Name**

WIXRddmm.csv

(where *ddmm* is effective date and month)

- **File Example**

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FTSE Exchange Rate Service

Date,ISO Currency Code,USD Exchange Rate

05/13/2004,ARS,2.925000

05/13/2004,ATS,11.624300

05/13/2004,AUD,1.449700

xxxxxxx

- **FTSE Global Large Cap Index Names and Codes**

Index Name	Index Code	Index Sector Code*	Index Sub-Sector Code*
FTSE Argentina Large Cap	LCARG	LC--ARG	LC---ARG
FTSE Australia Large Cap	LCAUS	LC--AUS	LC---AUS
FTSE Austria Large Cap	LCAUT	LC--AUT	LC---AUT
FTSE Bel/Lux Large Cap	LCBEL	LC--BEL	LC---BEL
FTSE Brazil Large Cap	LCBRA	LC--BRA	LC---BRA
FTSE Canada Large Cap	LCCAN	LC--CAN	LC---CAN
FTSE Chile Large Cap	LCCHL	LC--CHL	LC---CHL
FTSE China Large Cap	LCCHN	LC--CHN	LC---CHN
FTSE Colombia Large Cap	LCCOL	LC--COL	LC---COL
FTSE Czech Rep Large Cap	LCCZH	LC--CZH	LC---CZH
FTSE Denmark Large Cap	LCDEN	LC--DEN	LC---DEN
FTSE Egypt Large Cap	LCEGY	LC--EGY	LC---EGY
FTSE Finland Large Cap	LCFIN	LC--FIN	LC---FIN
FTSE France Large Cap	LCFRA	LC--FRA	LC---FRA

FTSE Index Valuations:**FTSE Global Equity Index Series**

FTSE Germany Large Cap	LCDEU	LC--DEU	LC---DEU
FTSE Greece Large Cap	LCGRC	LC--GRC	LC---GRC
FTSE Hong Kong Large Cap	LCHKG	LC--HKG	LC---HKG
FTSE Hungary Large Cap	LCHUN	LC--HUN	LC---HUN
FTSE India Large Cap	LCIND	LC--IND	LC---IND
FTSE Indonesia Large Cap	LCIDN	LC--IDN	LC---IDN
FTSE Ireland Large Cap	LCIRL	LC--IRL	LC---IRL
FTSE Israel Large Cap	LCISR	LC--ISR	LC---ISR
FTSE Italy Large Cap	LCITA	LC--ITA	LC---ITA
FTSE Japan Large Cap	LCJPN	LC--JPN	LC---JPN
FTSE Korea Large Cap	LCKOR	LC--KOR	LC---KOR
FTSE Malaysia Large Cap	LCMAL	LC--MAL	LC---MAL
FTSE Mexico Large Cap	LCMEX	LC--MEX	LC---MEX
FTSE Morocco Large Cap	LCMAR	LC--MAR	LC---MAR
FTSE Netherlands Large Cap	LCNLD	LC--NLD	LC---NLD
FTSE New Zealand Large Cap	LCNZL	LC--NZL	LC---NZL
FTSE Norway Large Cap	LCNOR	LC--NOR	LC---NOR
FTSE Pakistan Large Cap	LCPAK	LC--PAK	LC---PAK
FTSE Peru Large Cap	LCPER	LC--PER	LC---PER
FTSE Philippines Large Cap	LCPHL	LC--PHL	LC---PHL
FTSE Poland Large Cap	LCPOL	LC--POL	LC---POL
FTSE Portugal Large Cap	LCPTL	LC--PTL	LC---PTL
FTSE Russia Large Cap	LCRUS	LC--RUS	LC---RUS
FTSE Singapore Large Cap	LCSGP	LC--SGP	LC---SGP
FTSE South Africa Large Cap	LCZAF	LC--ZAF	LC---ZAF
FTSE Spain Large Cap	LCESP	LC--ESP	LC---ESP
FTSE Sweden Large Cap	LCSWE	LC--SWE	LC---SWE
FTSE Switzerland Large Cap	LCCHE	LC--CHE	LC---CHE
FTSE Taiwan Large Cap	LCTWN	LC--TWN	LC---TWN
FTSE Thailand Large Cap	LCTHA	LC--THA	LC---THA
FTSE Turkey Large Cap	LCTUR	LC--TUR	LC---TUR
FTSE UK Large Cap	LCGBR	LC--GBR	LC---GBR
FTSE USA Large Cap	LCUSA	LC--USA	LC---USA

1. Asterisks (*) represents index values available in Sector and/or the FTSE Advanced Service package. This applies to all sector and sub-sector indices above.

- **FTSE Global Large Cap Regional Index Codes**

Index Name	Index Code	Index Sector Code*
FTSE Global L Cap	GEISLC	LC--WLD
FTSE Global L Cap ex Eurobloc	LCXEBS	LC--XEB
FTSE Global L Cap ex Japan	LCXJAS	LC--XJA
FTSE Global L Cap ex UK	LCXUKS	LC--XUK
FTSE Global L Cap ex US	LCXUSAS	LC--XUS
FTSE Emerging Asia Pacific L Cap	LCALLEP	LCG--PC
FTSE Emerging Europe L Cap	LCALLEE	LC--EE
FTSE Emerging L Cap	LCALLE	LCG--WLD
FTSE Asia Pacific L Cap ex Japan	LCPACXJA	LC--PXJ
FTSE Asia Pacific L Cap	LCPACS	LC--PC

FTSE Index Valuations:**FTSE Global Equity Index Series**

FTSE Developed Asia Pacific L Cap ex Japan	LCDPACXJ	LCD--PXJ
FTSE Developed Asia Pacific L Cap	LCDPAC	LCD--PC
FTSE Developed Europe L Cap ex UK	LCDEXUKS	LCD--EXK
FTSE Developed Europe L Cap	LCDEURS	LCD--EUR
FTSE Developed L Cap ex Eurobloc	LCDXEBS	LCD--XEBS
FTSE Developed L Cap ex Japan	LCDXJ	LCD--XJ
FTSE Developed L Cap ex North America	LCDXNA	LCD--XNA
FTSE Developed L Cap ex UK	LCDXUK	LCD--XUK
FTSE Developed L Cap ex US	LCDXUS	LCD--XUS
FTSE Developed L Cap	LCD	LCD--WLD
FTSE Eastern Europe L Cap	LCEEUR	LCE--EUR
FTSE Eurobloc L Cap	LCEBLOCS	LCE--BL
FTSE Europe Asia Pacific L Cap	LCEURPS	LC--ERP
FTSE Europe L Cap ex UK	LCXUKS	LC--EXK
FTSE Europe L Cap	LCEURS	LC--EUR
FTSE Global L Cap ex South Africa	LCXSAFS	-
FTSE Advanced Emerging L Cap	LCAE	-
FTSE Emerging Latin America L Cap	LCALLELA	-
FTSE Americas L Cap	LCAMERS	-
FTSE Asia Pacific L Cap ex JP ex IN ex PK ex AU ex NZ	LCXJIPAN	-
FTSE Asia Pacific L Cap ex JP ex AU ex NZ	LCPXJAN	-
FTSE Asia Pacific L Cap ex JP ex IN ex PK	LCPXJIP	-
FTSE Asean L Cap	LCASEAN	-
FTSE Developed Europe Asia Pacific L Cap	LCDEURPS	-
FTSE Secondary Emerging L Cap	LCE	-
FTSE Europe L Cap ex Eurobloc	LCEXEBS	-
FTSE Europe L Cap ex Eurobloc ex UK	LCEXBKKS	-
FTSE Greater China L Cap	LCGCHI	-
FTSE Latin America L Cap	LCLAMERS	-
FTSE Middle East Africa L Cap	LCMEA	-
FTSE North America L Cap	LCNAMERS	-
FTSE Nordic L Cap	LCNORDS	-

1. Blank space indicates that no value is calculated

2. Asterisks (*) represents values available in Sector and/or the FTSE Advanced Service package.
This applies to all sector indices above.

• ***FTSE World Regional Large Cap Index Codes***

Regional Index Name	Large Cap Index Code
World Americas	LAMERC
World Europe-Asia Pacific	LEUPCC
World Europe	LEURC
World Europe Ex UK	LEXUKS
World Europe Ex Germany	-
World Europe Ex Sweden	-
World Europe Ex Switzerland	-
World Eurobloc	LEBLOCS
World Europe Ex Eurobloc	LEXEBS
World Europe Ex Eurobloc Ex UK	LEXBKKS
World Nordic	LNORDC
World North America	LNAMC
World Asia Pacific	LPACC
World Asia Pacific Ex Japan	LPBXJAC
World Ex South Africa	LEXSAC
World Ex USA	LEXUSC
World Ex UK	LEXUKC
World Ex Japan	LEXJAC
World Ex Eurobloc	LXEBS
World Index	LGWLD

1. Blank space indicates that no value is calculated