S&P DOW JONES INDICES

Risk Control

Universal File Format (UFF)

Field Specifications

5-Aug-2013

Risk Control UFF Format

The purpose of this document is to provide the detailed requirements for the Risk Control Universal File Format (UFF).

Files for the SPDJI Risk Control indices are identified with the file extension .SDRC, for example, yyyymmdd_SP_RC_500.SDRC.

Previous versions of the risk control indices displayed the fields EXCESS RETURN INDEX VALUE and EXCESS RETURN as columns, while the current format displays the excess return values as rows, similarly to the total return index values, while its returns are displayed in the DAILY RETURN field.

Below are the fields available in this format:

FIELD NAME	DESCRIPTION	FORMAT	EXAMPLE
CHANGE	A "#" symbol will be present to denote any adjustment made to the divisor based on events effective for the next trading day.	Alphanumeric; Max. Length 1	#
DATE OF INDEX	Indicative of when the reported index level data is applicable. If an index did not trade on the day of the file, then the last trade date will be displayed.	Integer; Date format *yyyymmdd*	20130729
INDEX NAME	The official name of the index.	Alphanumeric; Max. Length 200	S&P 500 Daily Risk Control 7.5% USD Total Return Index
INDEX CODE	A short code for the index. This field is unique within a file, but not unique across different families.	Alphanumeric; Max. Length 200	SPXRC7T
INDEX KEY	A unique index identifier that also represents all characteristics of the index, e.g. size, sector, currency, etc.	Alphanumeric; Max. Length 200	SPSRC-500-USDRC7-T-US-L--
GICS CODE	GICS classification code is only provided for indices defined by a single GICS CODE classification. Value is NULL if the index is not associated with a GICS code, or associated with DJI codes, custom sectors and multiple GICS codes.	Alphanumeric; Max. Length 8	10
ISO CODE	The 3-character ISO currency code for the currency in which the index level data is being reported in and stock market capitalizations are being normalized to.	Alphanumeric; Max. Length 20	USD
INDEX VALUE	The end-of-day closing value.	Numeric; Max. Length: 38; Max. Precision: 14	179.9884287
DAILY RETURN	Calculated as: [(today's index value / yesterday's index value) – 1].	Numeric; Max. Length: 38; Max. Precision: 20	-0.00228192
EXPOSURE LEVEL	Exposure Level	Numeric; Max. Length: 38; Max. Precision: 14	0.63180224
REALIZED VOLATILITY	Realized Volatility	Numeric; Max. Length: 38; Max. Precision: 14	0.11735247
LONG TERM VOLATILITY	Long Term Volatility	Numeric; Max. Length: 38; Max. Precision: 14	0.05248162
SHORT TERM VOLATILITY	Short Term Volatility	Numeric; Max. Length: 38; Max. Precision: 14	0.04640497

FIELD NAME	DESCRIPTION	FORMAT	EXAMPLE
LONG TERM VARIANCE	Long Term Variance	Numeric; Max. Length: 38; Max. Precision: 14	5.46492E-05
SHORT TERM VARIANCE	Short Term Variance	Numeric; Max. Length: 38; Max. Precision: 14	4.27266E-05
INTEREST RATE	Interest Rate	Numeric; Max. Length: 38; Max. Precision: 14	0.00265
3M LIBOR	3M Libor	Numeric; Max. Length: 38; Max. Precision: 14	0.226
2M LIBOR	2M Libor	Numeric; Max. Length: 38; Max. Precision: 14	0.179
EXPOSURE LEVEL ZERO LAG DAYS	Exposure Level Zero Lag Days	Numeric; Max. Length: 38; Max. Precision: 14	0.639100311