

# PRODUCT SPECIFICATION

FTSE CDP Carbon Strategy Index Series  
350  
Five Day Tracker Service



**CARBON DISCLOSURE PROJECT**

## CONTENTS

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Page 3-5	<b>Index Specification</b>
	- INDEX DESCRIPTION
	- INDEX ATTRIBUTES
	- FILE RANGE
Page 5-11	<b>Product Specification</b>
	- FILE NAME
	- FILE DDS PATH
	- SERVICE TIMING
	- SERVICE DESCRIPTION
	- FILE CONTENT
	- FILE EXAMPLE
Page 12	<b>Exchange Rates File Specification</b>
	- FILE NAME
	- FILE CONTENT
	- FILE EXAMPLE
Page 12	<b>Version History</b>
	- PRODUCT SPECIFICATION DOCUMENT VERSION HISTORY
Page 12	<b>FTSE Contact Details</b>
Page 13-14	<b>Appendix A</b>
	- FTSE DIVIDEND CODES
	- FTSE AMENDMENT CODES

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## INDEX SPECIFICATION

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### INDEX DESCRIPTION

- The index is a carbon-risk-tilted version of the FTSE 350 Index. The constituent companies remain the same but the weights of the companies are varied on the basis of their exposure to carbon risk relative to their sector peers. The overall weights of each sector are the same as for their benchmark indices, but some companies in each sector are over-weighted, while others are under-weighted.

### INDEX ATTRIBUTES

- The following index table shows the specifications of the index and the attributes.

Index Specification	Attribute
Index Codes (Markers)	FTCONMX
Base Index Date	19 Mar 2010
Base Index Value	Index Value 850.73, TRI 944.66
Base Index Currency	GBP
Base Currency Date	30 Dec 1983

### FILE RANGE

Index Name	Index Code (Marker)
FTSE CDP Carbon Strategy 350 Index	FTCONMX

## PRODUCT SPECIFICATION

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### FILE NAME

File Name	File Name and Extension
FTSE CDP Carbon Strategy 350 Five Day Tracker Service	co350f <i>ddmm</i> .csv

(\*Where *ddmm* is effective date and month)

### FILE DDS PATH

[http://data.ftse.com/CDP\\_350/five\\_day\\_tracker](http://data.ftse.com/CDP_350/five_day_tracker)

### SERVICE TIMING

Available 20:00 hours GMT (Greenwich Mean Time) or BST (British Summertime) as applicable.

## PRODUCT SPECIFICATION

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### FILE CONTENT

FTSE CDP Carbon Strategy 350 Five Day Tracker Service (*co350fddmm.csv*)

Field	Description	Example	Decimal Places	Data Type	Mandatory (Y/N)
Value Date	Value date of the file	18/06/2008		Date	N
Effective Date	Date in which change data displayed will be effective	22/06/2008		Date	N
Cons Code	Constituent identifier code	C01561		String	N
Constituent Name	Name of company	"Rexam"		String	N
SEDOL	SEDOL Security Identifier	425045		String	N
CUSIP	CUSIP Security Identifier where available			String	N
Country Code	Country code for Security	UK		String	N
Exchange Code	Exchange code for Security	EXL		String	N
ISO Code	ISO Currency code for Security	GBX		String	N
Index Marker	Codes for indices of which security is a constituent	FVMAW		String	N
Closing Subsector Code	FTSE Subsector identifier (4 digit code)			Integer	N
New Subsector Code	New FTSE Subsector identifier (4 digit code)			Integer	N
Closing Price	Previous day's closing price in currency specified	497.000000	6	Float	N
Price Adjustment Factor	Price adjustment factor		6	Float	N
Adjusted Price	Share price in currency indicated after weighting amendment		6	Float	N
Previous Shares In Issue	Number of shares in issue before corporate amendment	583100421		Integer	N
New Shares In Issue	Number of shares in issue after corporate amendment	641901959		Integer	N
Previous Investability Weight	Percentage of market capitalisation in issue included in the Indices at close		6	Float	N
New Investability Weight	New percentage of market capitalisation included in the Indices close		6	Float	N
Previous Adj Factor	Previous DBI Factor applied to the market capitalisation in issue included in the Indices at close		6	Float	N
New Adj Factor	New DBI Factor applied to the market capitalisation in issue included in the Indices at close		6	Float	N
Amendment Code	Code for weighting and housekeeping amendments	IS		String	N
Notes	Details, where available, on weighting amendment code			String	N

## FILE EXAMPLE

- **co350fddmm.csv**

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FTSE CDP Carbon Strategy 350 Five Day Tracker Service

Value Date,Effective Date,Cons Code,Constituent Name,SEDOL,CUSIP,Country Code,Exchange Code,ISO Code,Index  
Marker,Closing Subsector Code,New Subsector Code,Closing Price,Price Adjustment Factor,Adjusted Price,Previous  
Shares in Issue,New Shares in Issue,Previous Investability Weight,New Investability Weight,Previous Adj Factor,New  
Adj Factor,Amendment Code,Amendment Notes  
22/03/2010,22/03/2010,C33418,"ARM  
Holdings",0059585,,UK,EXL,GBX,FTCONMX,,,225.100000,,,1280027009,1309825076,,,,,IS,  
XXXXXXXXXX

## EXCHANGE RATES FILE SPECIFICATION

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

### FILE NAME

File Name	File Name and Extension
FTSE Exchange Rates File	UKXR <i>ddmm</i> .csv*

(\* where *ddmm* is effective date and month)

### FILE CONTENT

Field	Description	Decimal Places
Date	ddmmyyyy format	
ISO Currency Code	Currency code	
USD Exchange Rate	USD exchange rate used for calculation (WM/Reuters closing rates)	Up to 6

(\*where *dd/mm/yyyy* is effective date, month and year)

### FILE EXAMPLE

21/10/2004(C) FTSE International Limited 2004. All Rights Reserved  
FTSE Exchange Rate Service  
07/05/2004, EUR, 0.84034  
07/05/2004, GBX, 56.01927  
XXXXXXXXXX

## VERSION HISTORY

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### Product Specification Document Version History

- Version 1.0 - Initial Product Specification - June 2010

## FTSE CONTACT DETAILS

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For FTSE contact details please visit [http://www.ftse.com/Contact\\_Us](http://www.ftse.com/Contact_Us)

## APPENDIX A

- *FTSE Dividend Codes*

<b>Code</b>	<b>Type of Dividend</b>	<b>FTSE Dividend Notes</b>
F	Final Dividend	
I	Interim Dividend	
Q	Quarter Dividend	
D	Final FID Dividend	
R	Interim FID Dividend	
T	Quarter FID Dividend	
H	Final Ord/FID Dividend	amount of FID payment
J	Interim Ord/FID Dividend	amount of FID payment
K	Quarter Ord/FID Dividend	amount of FID payment
S	Special Dividend	
M	Miscellaneous dividend	
Y	Annually paid dividend	

## • **FTSE Amendment Codes**

**Note that housekeeping changes will appear above corporate actions in the file.**

### Housekeeping Changes

CODE	FTSE Amendment Note	Notes for service user
CA	Constituent Addition	Includes quarterly review changes and classification changes
CD	Constituent Deletion	Includes quarterly review changes and classification changes
NC	Name Change	Former name will appear in notes field
SC	SEDOL Change	Former SEDOL code will appear in notes field
CS	CUSIP Change	Former CUSIP code will appear in notes field
CU	Currency Change	Former currency will appear in notes field
SS	Subsector Change	Subsector Classification Code Change
IC	Investability weight change	Terms included in notes field, as available
SW	Share Weight Change	
MC	EPIC Change	Former EPIC code will appear in notes field

### Corporate Actions

CODE	FTSE Amendment Note	Notes for service user
CP*	Capital Repayment	Terms included in notes field, as available
CI	Capitalisation Issue	Terms included in notes field, as available
RI*	Rights Issue	Terms included in notes field, as available
SB	Subdivision	Terms included in notes field, as available
CX*	Complex	
CN	Consolidation	Terms included in notes field, as available
IS	Share Change	Includes: Employee shares Exercise of Options Exercise of Warrants Further Issue Issue for Cash Offer for subscription Satisfaction of loan Merger Placing Scheme of Arrangement Vendor Consideration Buy-back Cap in lieu of dividend Company Reorganisation Conversion of shares Exchange Offer

\*indicates Corporate Action types which will not appear until one-day prior to implementation.