



PRODUCT SPECIFICATION

INDEX VALUATION SERVICES

FTSE EURO CORPORATE BOND INDICES

PRODUCT SPECIFICATION
FTSE Index Valuation
FTSE Euro Corporate Bond Indices

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A - PRODUCT SPECIFICATION

FTSE Index Valuations - FTSE Euro Corporate Bond Indices

• **File Range**

FTSE Euro 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 Telecoms Industry Group 7 Utilities Industry Group 8 Financials Industry Group 9 Technology Industry Group NFI Non Financials

• **File Names**

FTSE Euro Corporate Bonds – Index Valuations

ECIIdmm.csv

(where ddmm is effective day and month)

• **Service Timing**

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

- **File Content**

FTSE Euro 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	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 Euro Corporate Bonds – Index Valuations

CORPTOPP,121.158,5.709,4.603,5.401,4.432,4.228,30.26,307094,268,100
XXXXXXXXXX

- **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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	Paris	40 Rue de la Boetie, 75998 Paris, France	+33 1 53 76 82 88	+33 1 53 76 82 71	info@ftse.com
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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

- **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 XXXXXXXXXXX (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 Euro Corporate Bond Indices Codes**

<u>CODE</u>	<u>NAME</u>
CORPTOP	FTSE Euro Corporates Total Price Index (ex Banks)
CORPTOPP	FTSE Euro Corporates Total Performance Index (ex Banks)
CORPTOP3	FTSE Euro Corporates Price Index 1-3 years (ex Banks)
CORPTOPP3	FTSE Euro Corporates Total Performance Index 1-3 years (ex Banks)
CORPTOP5	FTSE Euro Corporates Price Index 3-5 years (ex Banks)
CORPTOPP5	FTSE Euro Corporates Total Performance Index 3-5 years (ex Banks)
CORPTOP7	FTSE Euro Corporates Price Index 5-7 years (ex Banks)
CORPTOPP7	FTSE Euro Corporates Performance Index 5-7 years (ex Banks)
CORPTOP10	FTSE Euro Corporates Price Index 7-10 years (ex Banks)
CORPTOPP10	FTSE Euro Corporates Performance Index-7-10 years (ex Banks)
CORPTOP30	FTSE Euro Corporates Price Index >10 years (ex Banks)
CORPTOPP30	FTSE Euro Corporates Performance Index >10 years (ex Banks)
CORPTOPAAA	FTSE Euro Corporates AAA Price Index (ex Banks)
CORPTOPAAA	FTSE Euro Corporates AAA Performance Index (ex Banks)
CORPTOPAA	FTSE Euro Corporates AA Price Index (ex Banks)
CORPTOPAA	FTSE Euro Corporates AA Performance Index (ex Banks)
CORPTOPA	FTSE Euro Corporates A Price Index (ex Banks)
CORPTOPPA	FTSE Euro Corporates A Performance Index (ex Banks)
CORPTOPBBB	FTSE Euro Corporates BBB Price Index (ex Banks)
CORPTOPBBB	FTSE Euro Corporates BBB Performance Index (ex Banks)
EUCORPTOP	FTSE Euro Corporates Total Price Index
EUCORPTOPP	FTSE Euro Corporates Total Performance Index
EUCORPTOP3	FTSE Euro Corporates Price Index 1-3 years
EUCORPTOPP3	FTSE Euro Corporates Total Performance Index 1-3 years
EUCORPTOP5	FTSE Euro Corporates Price Index 3-5 years
EUCORPTOPP5	FTSE Euro Corporates Total Performance Index 3-5 years
EUCORPTOP5A	FTSE Euro Corporates Price Index 1-5 years
EUCORPTOPP5A	FTSE Euro Corporates Total Performance Index 1-5 years

FTSE Index Valuations: FTSE Euro Corporate Bond Indices

EUCORPTOP7	FTSE Euro Corporates Price Index 5-7 years
EUCORPTOPP7	FTSE Euro Corporates Performance Index 5-7 years
EUCORPTOP10	FTSE Euro Corporates Price Index 7-10 years
EUCORPTOPP10	FTSE Euro Corporates Performance Index-7-10 years
EUCORPTOP10A	FTSE Euro Corporates Price Index 5-10 years
EUCORPTOPP10A	FTSE Euro Corporates Performance Index 5-10 years
EUCORPTOP15	FTSE Euro Corporates Price Index 5-15 years
EUCORPTOPP15	FTSE Euro Corporates Performance Index 5-15 years
EUCORPTOP15A	FTSE Euro Corporates Price Index 10-15 years
EUCORPTOPP15A	FTSE Euro Corporates Performance Index 10-15 years
EUCORPTOP30	FTSE Euro Corporates Price Index >10 years
EUCORPTOPP30	FTSE Euro Corporates Performance Index >10 years
EUCORPTOP50	FTSE Euro Corporates Price Index >15 years
EUCORPTOPP50	FTSE Euro Corporates Performance Index >15 years
EUCORPTOPAAA	FTSE Euro Corporates AAA Price Index
EUCORPTOPPAAA	FTSE Euro Corporates AAA Performance Index
EUCORPTOPAA	FTSE Euro Corporates AA Price Index
EUCORPTOPPAA	FTSE Euro Corporates AA Performance Index
EUCORPTOPA	FTSE Euro Corporates A Price Index
EUCORPTOPPA	FTSE Euro Corporates A Performance Index
EUCORPTOPBBB	FTSE Euro Corporates BBB Price Index
EUCORPTOPBBB	FTSE Euro Corporates BBB Performance Index
EUCORPTOPI0	FTSE Euro Corporates Price Index Oil & Gas
EUCORPTOPPI0	FTSE Euro Corporates Performance Index Oil & Gas
EUCORPTOPI1	FTSE Euro Corporates Price Index Basic Materials
EUCORPTOPPI1	FTSE Euro Corporates Performance Index Basic Materials
EUCORPTOPI2	FTSE Euro Corporates Price Index Industrials
EUCORPTOPPI2	FTSE Euro Corporates Performance Index Industrials
EUCORPTOPI3	FTSE Euro Corporates Price Index Consumer Goods
EUCORPTOPPI3	FTSE Euro Corporates Performance Index Consumer Goods
EUCORPTOPI4	FTSE Euro Corporates Price Index Health Care
EUCORPTOPPI4	FTSE Euro Corporates Performance Index Health Care
EUCORPTOPI5	FTSE Euro Corporates Price Index Consumer Services
EUCORPTOPPI5	FTSE Euro Corporates Performance Index Consumer Services
EUCORPTOPI6	FTSE Euro Corporates Price Index Telecommunication Services

FTSE Index Valuations: FTSE Euro Corporate Bond Indices

EUCORPTOPPI6	FTSE Euro Corporates Performance Index Telecommunication Services
EUCORPTOPI7	FTSE Euro Corporates Price Index Utilities
EUCORPTOPPI7	FTSE Euro Corporates Performance Index Utilities
EUCORPTOPI8	FTSE Euro Corporates Price Index Financials
EUCORPTOPPI8	FTSE Euro Corporates Performance Index Financials
EUCORPTOPI9	FTSE Euro Corporates Price Index Technology
EUCORPTOPPI9	FTSE Euro Corporates Performance Index Technology
EUCORPTOPNFI	FTSE Euro Corporates Price Index Non Financials
EUCORPTOPPNFI	FTSE Euro Corporates Performance Non Financials