



PRODUCT SPECIFICATION

INDEX VALUATION SERVICES

FTSE EURO EMERGING MARKETS BOND INDICES

**PRODUCT SPECIFICATION
FTSE Index Valuation
FTSE Euro Emerging Markets Bond Indices**

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A - PRODUCT SPECIFICATION

FTSE Index Valuations - FTSE Euro Emerging Markets Bond Indices

- **File Range**

FTSE Euro Emerging Markets Bond Indices –

Total Index (All Maturities)

1-3 Years Sub-Index

3-5 Years Sub-Index

5-7 Years Sub-Index

7-10 Years Sub-Index

>10 Years Sub-Index

- **File Names**

FTSE Euro Emerging Markets Bonds – Index Valuations

EEIIdmm.csv

(where ddmm is effective day and month)

- **Service Timing**

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

FTSE Index Valuations: FTSE Euro Emerging Markets Bond Indices

- **File Content**

FTSE Euro Emerging Markets 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 Emerging Markets Bonds – Index Valuations

EMTOPP,145.892,8.872,9.41,4.226,3.398,3.117,17.22,32897,58,100
XXXXXXXXXX

- **Release History**

Product Specification Document Release History

Release 1.0- Initial Product Specification - March 2003

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

B. DATA DELIVERY AND FORMAT

- **Client Services**

FTSE Worldwide Client Service

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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
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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 Euro Emerging Markets Bond Indices Codes**

<u>CODE</u>	<u>NAME</u>
EMTOP	FTSE Euro Emerging Markets Government Total Price Index
EMTOPP	FTSE Euro Emerging Markets Government Total Performance Index
EMTOP3	FTSE Euro Emerging Markets Government Price Index 1-3 years
EMTOPP3	FTSE Euro Emerging Markets Government Performance Index 1-3 years
EMTOP5	FTSE Euro Emerging Markets Government Price Index 3-5 years
EMTOPP5	FTSE Euro Emerging Markets Government Performance Index 3-5 years
EMTOP7	FTSE Euro Emerging Markets Government Price Index 5-7 years
EMTOPP7	FTSE Euro Emerging Markets Government Performance Index 5-7 years
EMTOP10	FTSE Euro Emerging Markets Government Price Index 7-10 years
EMTOPP10	FTSE Euro Emerging Markets Government Performance Index 7-10 years
EMTOP30	FTSE Euro Emerging Markets Government Price Index >10 years
EMTOPP30	FTSE Euro Emerging Markets Government Performance Index >10 years