



PRODUCT SPECIFICATION

CONSTITUENT LIST SERVICE

FTSE PFANDBRIEF INDICES

**PRODUCT SPECIFICATION
FTSE Constituents
FTSE Pfandbrief Indices**

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A - PRODUCT SPECIFICATION

FTSE Constituents - FTSE Pfandbrief Indices

- **File Range**

FTSE Pfandbrief Indices Constituents (Bonds) –

Austria (AT), Eurozone (EU), Finland (FI), France (FR), Germany (DE), Italy (IT), Ireland (IE), Luxembourg (LU), Netherlands (NL), Portugal (PT), Spain (ES), Sweden (SE), United Kingdom (GB), United States (US)

- **File Names**

FTSE Pfandbrief - Constituents

PFICddmm.csv

(where ddmm is effective day and month)

- **Service Timing**

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

- **Month End Constituent list difference**

The constituent list produced on the last business day of the month differs from other daily lists, as new bond (s) that will be included from the start of the first business day of the next month are shown. The new bond(s) will show a zero issue amount so that the eligible month end bonds will sum in accordance to the month end index valuations. For additional information on the issue of new bonds, deletion of bonds and changes in issue amount, the corresponding Tracker product should be used.

- **File Content**

FTSE Pfandbrief - Constituents

<u>Field Name</u>	<u>Field Description</u>
ISIN	ISIN Security Code
SEDOL	SEDOL Security Code where available
CUSIP	CUSIP Security Code where available
Currency Code	Currency in which the bond price is quoted (EUR)
Country	2-digit country code: Austria (AT), Eurozone (EU), Finland (FI), France (FR), Germany (DE), Italy (IT), Ireland (IE), Luxembourg (LU), Netherlands (NL), Portugal (PT), Spain (ES), Sweden (SE), United Kingdom (GB), United States (US)
Coupon	in % p.a.
Issue	Issuer or Issue Name
Maturity	Calendar date
Coupons per Year	1 for annual, 2 for semi-annual
Next Coupon Date	Calendar date
Issue Amount	in million EUR
Price	Clean Price
Accrued Interest	per 100 nominal value
Gross Price	Clean Price plus Accrued Interest
Time to Maturity	in years
Maturity Band	3 means 1-3 years 5 means 3-5 years 7 means 5-7 years 10 means 7-10 years 30 means more than 10 years
Yield	ISMA Yield, annually compounded
Duration	Macaulay Duration, annually compounded
Mod. Duration	Modified Duration, annually compounded
Convexity	annually compounded

- **File Example**

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DE0001007037,4546759,,EUR,DE,5.75,LB
RLP,14/01/2011,1,14/01/2004,1500,110.86,1.15,112.01,7.79,10,4.093,6.512,6.256,49.7

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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
	Frankfurt	Nibelungenplatz 3, 60318 Frankfurt, Germany	+49 69 15685143	+49 69 555743	info@ftse.com
	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
Asia Pacific	Hong Kong	Suite 609-612, One International Financial Centre, No. 1, Harbour View Street, Central Hong Kong	+852 2230 5801	+852 2230 5804	info@ftse.com
	Tokyo	Yamato Seimei Building 21F, 1-1-7 Uchisaiwaicho, Chiyoda-Ku, Tokyo	+81 3 3581 2811	+81 3 3581 1423	info@ftse.com
Americas	New York	1330 Avenue of the Americas 10th Floor New York 10019, USA	+1 212 641 6160	+1 212 641 6190	info@ftse.com
	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)