

# PRODUCT SPECIFICATION

FTSE RAFI Index Series  
FTSE RAFI Real Estate Index  
Tracker Service



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## INDEX SPECIFICATION

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### INDEX DESCRIPTION

- The FTSE RAFI Index Series, calculated in association with Research Affiliates is a family of indices using specific fundamental factors that weights index constituents, rather than market capitalization. The weights are therefore not dependant upon price-based stock market based valuations.

### INDEX ATTRIBUTES

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

| Index Specification | Attribute  |
|---------------------|--|
| Index Name          | FTSE RAFI Real Estate Global ex US Index<br>FTSE RAFI Real Estate US 100 Index |
| Base Index Date     | 19 March 2007  |
| Base Index Value    | 5000   |
| Base Index Currency | USD  |
| Base Currency Date  | 30 September 2005  |

## PRODUCT SPECIFICATION

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### FILE RANGE

| Index Name                               | Index Code (Marker) |
|--|---------------------|
| FTSE RAFI Global ex US Real Estate Index | FRXR                |
| FTSE RAFI US 100 Real Estate Index       | FRUR                |

### FILE NAME

| File Name                                     | File Name and Extension |
|---|-------------------------|
| FTSE RAFI Real Estate Indices Tracker Service | rret <i>ddmm</i> .csv   |

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

### FILE DDS PATH

[http://data.ftse.com/rafi/rafi\\_real\\_estate\\_tracker](http://data.ftse.com/rafi/rafi_real_estate_tracker)

### SERVICE TIMING

Available 23:30 hours GMT (Greenwich Mean Time) or BST (British Summertime) as applicable.

## PRODUCT SPECIFICATION

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### FILE CONTENT

- FTSE RAFI Real Estate Indices Tracker Service (*rretddmm.csv*)

FTSERAFI01

| Field                          | Description   | Example    | Decimal Places | Data Type | Mandatory (Y/N) |
|--------------------------------|---|------------|----------------|-----------|-----------------|
| Index Code                     | FTSE Index codes  | FRSDEURS   |                | String    | Y               |
| Old Number of Constituents     | Number of lines of stock included in index calculation (including secondary lines), for previous day's close market capitalisation calculation          | 642        |                | Integer   | Y               |
| New Number of Constituents     | Number of lines of stock included in index calculation (including secondary lines), for adjusted previous day's close market capitalisation calculation | 642        |                | Integer   | Y               |
| Previous Market Capitalisation | Previous day's closing weighted market capitalisation in USD Currency in millions   | 290521.880 | 3              | Float     | Y               |
| New Market Capitalisation      | Previous day's closing weighted market capitalisation in USD Currency in millions, after weighting amendments effective today                           | 290521.880 | 3              | Float     | Y               |
| Previous Divisor               | Previous day's index divisor in USD Currency, millions  | 53.273147  | 6              | Float     | Y               |
| New Divisor                    | Today's index divisor in USD Currency, millions   | 53.273147  | 6              | Float     | Y               |
| XD Adjustment Value            | Today's XD adjustment figure in USD Currency  | 0.057      | 3              | Float     | Y               |

FTSERAFI02

| Field                         | Description   | Example            | Decimal Places | Data Type | Mandatory (Y/N) |
|-------------------------------|---|--------------------|----------------|-----------|-----------------|
| Cons Code                     | Constituent identifier code   | C30118             |                | String    | N               |
| Constituent Name              | Name of company   | "Hotel Properties" |                | String    | N               |
| SEDOL                         | SEDOL Security Identifier   | 6440183            |                | String    | N               |
| CUSIP                         | CUSIP Security Identifier where available   |                    |                | String    | N               |
| Country Code                  | Country code for Security   | SI                 |                | String    | N               |
| Exchange Code                 | Exchange code for Security  | FMS                |                | String    | N               |
| ISO Code                      | ISO Currency code for Security  | SGD                |                | String    | N               |
| Index Marker                  | Codes for indexes of which security is a constituent  | FRSDPXJ<br>FRSDXUS |                | String    | N               |
| Closing Subsector Code        | FTSE RAFI Subsector identifier (4 digit code)   |                    |                | Integer   | N               |
| New Subsector Code            | New FTSE RAFI Subsector identifier (4 digit code)   |                    |                | Integer   | N               |
| Closing Price                 | Previous day's closing price in currency specified  | 6.250000           | 6              | Float     | N               |
| Price Adjustment Factor       | Price adjustment factor   | 0.909126           | 6              | Float     | N               |
| Adjusted Price                | Share price in currency indicated after weighting amendment   | 5.682036           | 6              | Float     | N               |
| Previous Shares in Issue      | Number of shares in issue before corporate amendment  | 457909410          |                | Integer   | N               |
| New Shares in Issue           | Number of shares in issue after corporate amendment   | 503700351          |                | 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 RAFI Factor          | Previous RAFI Factor applied to the market capitalisation in issue included in the Indices at close |                    | 6              | Float     | N               |
| New RAFI Factor               | New RAFI 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  | CX                 |                | String    | N               |
| Amendment Notes               | Details, where available, on weighting amendment code   |                    |                | String    | N               |

FTSERAFI03

| Field                | Description  | Example                   | Decimal Places | Data Type  | Mandatory (Y/N) |
|----------------------|--|---------------------------|----------------|------------|-----------------|
| Cons Code            | Constituent identification code  | C36819                    |                | String     | N               |
| Constituent Name     | Name of company  | "Lenovo Group (Red Chip)" |                | String     | N               |
| SEDOL                | Stock Exchange Daily Official List (SEDOL code)  | 6218089                   |                | String     | N               |
| CUSIP                | CUSIP Security Identifier where available  |                           |                | String     |                 |
| Country Code         | Country code for constituents  | HK                        |                | String     | N               |
| Exchange Code        | Exchange source code   | FHH                       |                | String     | N               |
| Subsector Code       | Subsector identifier (4 digit code)  | 9572                      |                | string     |                 |
| Shares in Issue      | Shares in Issue in Index   | 8529371022                |                | Integer    | N               |
| Investability Weight | % of shares in issue included in index calculation (determined either by free float rule or share capping) | 40.00%                    | 2              | Percentage | N               |
| Ex-Dividend Date     | Date the security is XD  | 12/07/2007                |                | Date       | N               |
| Dividend Amount      | Dividend amount in currency indicated  | 0.028000                  | 6              | Float      | N               |
| ISO Currency Code    | Currency code for dividend payment   | HKD                       |                | String     | N               |
| Index marker         | FTSE codes for the   | FRSDPXJ                   |                | String     | N               |
| XD Adjustment Value  | Value for adjustment factor  | 0.196000                  | 3              | Float      | N               |
| FTSE Dividend Code   | FTSE code for the types of dividend payment  | F                         |                | String     | N               |
| FTSE Dividend Notes  | Details, where available, on FTSE dividend payment   |                           |                | String     | N               |

## FILE EXAMPLE

- **rretddmm.csv**

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FTSE RAFI Developed Mid Small 1500 Tracker Service

### FTSERAFI01

Index Code,Old Number of Constituents,New Number of Constituents,Previous Market Capitalisation,New  
Market Capitalisation,Previous Divisor,New Divisor,XD Adjustment Value  
FRSDEURS,642,642,290521.880,290521.880,53.273147,53.273147,0.057  
FRSDPXJ,207,207,108533.523,108533.536,18.375914,18.375917,0.393  
FRSDXUS,1492,1492,662240.614,662240.627,123.065638,123.065641,0.091  
YYYYYYYYYYY

### FTSERAFI02

Cons Code,Constituent Name,SEDOL,CUSIP,Country Code,Exchange Code,ISO Code,Index Marker,Closing  
Subsector Code,New Subsector Code,Price,Price Adjustment Factor,Adjusted Price,Previous Shares in  
Issue,New Shares in Issue,Previous Investability Weight,New Investability Weight,Previous RAFI  
Factor,New RAFI Factor,Amendment Code,Notes  
C30118,"Hotel Properties",6440183,,SI,FMS,SGD,FRSDPXJ  
FRSDXUS,,,6.250000,0.909126,5.682036,457909410.0,503700351.0,,,,,CX,  
YYYYYYYYYYY

### FTSERAFI03

Cons Code,Constituent Name,SEDOL,CUSIP,Country Code,Exchange Code,Subsector Code,Shares in  
Issue,Investability Weight,Ex-Dividend Date,Dividend Amount,ISO Currency Code,Index Marker,XD  
Adjustment Value,FTSE Dividend Code,FTSE Dividend Notes  
C36819,"Lenovo Group (Red  
Chip)",6218089,,HK,FHH,9572,8529371022,40.00%,12/07/2007,0.028000,HKD,FRSDPXJ,0.196000,F,  
C36819,"Lenovo Group (Red  
Chip)",6218089,,HK,FHH,9572,8529371022,40.00%,12/07/2007,0.028000,HKD,FRSDXUS,0.030000,F,  
C41877,"Husky  
Injection",2305297,448058107,CAN,NCT,2757,116718800,50.00%,12/07/2007,0.020000,CAD,FRSDXUS,0  
.003000,Q,  
YYYYYYYYYYY  
XXXXXXXXXXX

## EXCHANGE RATES FILE SPECIFICATION

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

### FILE NAME

| File Name                | File Name and Extension |
|--------------------------|-------------------------|
| FTSE Exchange Rates File | WIXR <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

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FTSE Exchange Rate Service

Date,ISO Currency Code,USD Exchange Rate

01/12/2007,ARS,3.081250  
01/12/2007,ATS,10.640100  
01/12/2007,AUD,1.278040  
01/12/2007,BEF,31.192650  
01/12/2007,BRL,2.142700  
01/12/2007,CAD,1.170500  
01/12/2007,CHF,1.247000  
01/12/2007,CLP,539.900000  
01/12/2007,CNY,7.798400  
01/12/2007,COP,2218.600000  
01/12/2007,CZK,21.502050  
XXXXXXXXXX

## VERSION HISTORY

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### Product Specification Document Version History

- Version 1.0 - Initial Product Specification - November 2007

## FTSE CONTACT DETAILS

| Europe  |  |
|---|--|
| <p><b>London</b><br/>FTSE<br/>12th Floor<br/>10 Upper Bank Street<br/>Canary Wharf<br/>London E14 5NP<br/>Tel: +44 (0)20 7866 1810<br/>Fax: +44 (0)20 7866 8958</p>                                     | <p><b>Frankfurt</b><br/>FTSE<br/>Nibelungenplatz 3<br/>60318 Frankfurt<br/>Germany<br/>Tel: +49 69 156 85144<br/>Fax: +49 69 555 743</p>   |
| <p><b>Paris</b><br/>FTSE<br/>40 rue la Boetie<br/>Paris 75008<br/>France<br/>Tel: +33 (0)1 53 76 82 88<br/>Fax: +33 (0)1 53 76 82 71</p>  | <p><b>Madrid</b><br/>FTSE<br/>Paseo de la Castellana, 66<br/>28046 Madrid<br/>Spain<br/>Tel: +34 91 411 37 87<br/>Fax: +34 679 47 65 60</p>  |
| <p><b>Client Services and General Enquiries</b><br/>Tel: +44 (0)20 7866 1810<br/>E-mail: <a href="mailto:info@ftse.com">info@ftse.com</a></p>   |  |
| Asia Pacific  |  |
| <p><b>Hong Kong</b><br/>FTSE<br/>Suite 2903-2909<br/>29th Floor<br/>Two International Finance Centre<br/>No.8 Finance Street<br/>Central, Hong Kong<br/>Tel: +852 2230 5800<br/>Fax: +852 2230 5804</p> | <p><b>Tokyo</b><br/>FTSE<br/>Yamato Seimei Building 21F<br/>1-1-7 Uchisaiwaicho<br/>Chiyoda-Ku<br/>Tokyo<br/>Tel: +81 3 3581 2811<br/>Fax: +81 3 3581 1423</p>                     |
| <p><b>Client Services and General Enquiries</b><br/>Tel: +852 2230 5800<br/>E-mail: <a href="mailto:info@ftse.com">info@ftse.com</a></p>  |  |
| Americas  |  |
| <p><b>New York</b><br/>FTSE Americas Inc.<br/>1330 Avenue of The Americas<br/>10th Floor<br/>New York 10019<br/>USA<br/>Tel: +(1) 212 641 6160<br/>Fax: +(1) 212 641 6190</p>                           | <p><b>San Francisco</b><br/>FTSE Americas Inc.<br/>Suite 200<br/>251 Post Street<br/>San Francisco, Calif. 94108<br/>USA<br/>Tel: +(1) 415 445 5660<br/>Fax: +(1) 415 445 5666</p> |

## APPENDIX A

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- *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:<br>Employee shares<br>Exercise of Options<br>Exercise of Warrants<br>Further Issue<br>Issue for Cash<br>Offer for subscription<br>Satisfaction of loan<br>Merger<br>Placing<br>Scheme of Arrangement<br>Vendor Consideration<br>Buy-back<br>Cap in lieu of dividend<br>Company Reorganisation<br>Conversion of shares<br>Exchange Offer |