

# PRODUCT SPECIFICATION

FTSE RAFI Index Series  
FTSE RAFI Europe Index Constituents 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 Names	FTSE RAFI Europe Index FTSE RAFI Eurozone Index FTSE RAFI Europe ex UK ex Switzerland Index
Base Index Date	30 September 2005
Base Index Value	5000
Base Index Currency	Euro
Base Currency Date	30 September 2005

## PRODUCT SPECIFICATION

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### FILE RANGE

Index Name	Index Code (Marker)
FTSE RAFI Europe Index	FREU
FTSE RAFI Eurozone Index	FREZ
FTSE RAFI Europe ex UK ex Switzerland Index	FREUXKC

### FILE NAME

File Name	File Name and Extension
FTSE RAFI Europe Constituent Service (*Where <i>ddmm</i> is effective date and month)	raec <i>ddmm</i> .csv

### FILE DDS PATH

[http://data.ftse.com/rafi/rafi\\_europe\\_constituents](http://data.ftse.com/rafi/rafi_europe_constituents)

### SERVICE TIMING

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

# PRODUCT SPECIFICATION

## FILE CONTENT

- FTSE RAFI Europe Constituent Service (*raecddmm.csv*)

Field	Description	Example	Decimal Places	Data Type	Mandatory (Y/N)
Cons code	Constituent identification code	C00141		String	Y
SEDOL	Constituent SEDOL code	4497749		String	Y
CUSIP	CUSIP code			String	Y
Constituent name	Name of index constituent	KBC Group		String	Y
Country code	Country code for constituent	BELG		String	Y
ISO code	ISO currency code for constituent	EUR		String	Y
Exchange code	Exchange code for Security	EBB		String	Y
Price	Closing price in local currency	88.650000	6	Float	Y
Shares in issue	Number of shares in index	366423400	0	Integer	Y
Weighting	Percentage of market capitalisation included in the indices	50.000000%	6	Percentage	Y
Industry Code	FTSE ICB Industry identifier (4 digit code)	8000		String	Y
Supersector Code	FTSE ICB Supersector identifier (4 digit code)	8300		String	Y
Sector Code	FTSE ICB Sector identifier (4 digit code)	8350		String	Y
Subsector Code	FTSE ICB Subsector identifier (4 digit code)	8355		String	Y
Dividend Yield	Dividend Yield	2.08	2	Float	Y
Mkt Cap (Euro) before investibility weight	Market Capitalisation in Euro millions at index close before applying investibility weight restraint factor	32483.434410	6	Float	Y
Mkt Cap (Euro) after investibility weight	Market Capitalisation in Euro millions at index close after applying investibility weight restraint factor	16241.717205	6	Float	Y
Mkt Cap (USD) before investibility weight	Market Capitalisation in USD millions at index close before applying investibility weight restraint factor	39351.918215	6	Float	Y
Mkt Cap (USD) after investibility weight	Market Capitalisation in USD millions at index close after applying investibility weight restraint factor	19675.959108	6	Float	Y
RAFI factor	RAFI fundamental weight factor	1.162964	6	Float	Y
Mkt Cap (Euro) after RAFI factor	Market Capitalisation in Euro millions at index close after applying RAFI fundamental weight factor	18888.539538	6	Float	Y
Mkt Cap (USD) after RAFI factor	Market Capitalisation in USD millions at index close after applying RAFI fundamental weight factor	22882.440745	6	Float	Y
% wght FTSE RAFI Europe Index	% weight within the FTSE RAFI Europe Index	0.323970%	6	Percentage	N
% wght FTSE RAFI Eurozone Index	% weight within the FTSE RAFI Eurozone Index	0.528881%	6	Percentage	N
% wght FTSE RAFI Europe ex UK ex Switzerland Index	% weight within the FTSE RAFI Europe ex UK ex Switzerland Index	0.479754%	6	Percentage	N
FTSE RAFI Index Marker	FTSE RAFI indexes of which company is a constituent	FREU FREUXKC FREZ		String	Y
Large/Medium/Small classification	Large Cap, Medium Cap or Small Cap Identifier	L		String	Y

## FILE EXAMPLE

- **raecddmm.csv**

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FTSE RAFI Europe Constituent Service

Cons code,SEDOL,CUSIP,Constituent name,Country code,ISO code,Exchange code,Price,Shares in issue,Weighting,Industry Code,Supersector Code,Sector Code,Subsector Code,Dividend Yield,Mkt Cap (Euro) before investability weight,Mkt Cap (Euro) after investability weight,Mkt Cap (USD) before investability weight,Mkt Cap (USD) after investability weight,RAFI factor,Mkt Cap (Euro) after RAFI factor,Mkt Cap (USD) after RAFI factor,% wght FTSE RAFI Europe Index,% wght FTSE RAFI Eurozone Index,% wght FTSE RAFI Europe ex UK ex Switzerland Index,FTSE RAFI Index Marker,Large/Medium/Small classification  
C00141,4497749,, "KBC  
Group",BELG,EUR,EBB,88.650000,366423400,50.000000%,8000,8300,8350,8355,2.08,32483.434410,16241.717205  
,39351.918215,19675.959108,1.162964,18888.539538,22882.440745,0.323970%,0.528881%,0.479754%,FREU  
FREUXKC FREZ,L  
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## 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.ddmm.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

10/06/2004(C) FTSE International Limited 2004. All Rights Reserved  
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Date,ISO Currency Code,USD Exchange Rate

06/10/2004,ARS,2.960000  
06/10/2004,ATS,11.379200  
06/10/2004,AUD,1.433200  
06/10/2004,BEF,33.359500  
06/10/2004,BRL,3.110500  
06/10/2004,CAD,1.358600  
06/10/2004,CHF,1.247200  
06/10/2004,CLP,650.550000  
06/10/2004,CNY,8.276700  
06/10/2004,COP,2732.475000  
06/10/2004,CZK,25.916900  
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## VERSION HISTORY

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### Product Specification Document Version History

- Version 1.0 - Initial Product Specification - March 2006

## FTSE CONTACT DETAILS

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