

PRODUCT SPECIFICATION

FTSE RAFI Index Series
FTSE RAFI Europe Index Open Constituents Service

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INDEX SPECIFICATION

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 December 2005
Base Index Value	5000
Base Index Currency	Euro
Base Currency Date	30 September 2005

PRODUCT SPECIFICATION

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 Open Constituent Service (*Where <i>ddmm</i> is effective date and month)	raeod <i>ddmm</i> .csv

FILE DDS PATH

http://data.ftse.com/rafi/rafi_europe_opening_cons

SERVICE TIMING

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

PRODUCT SPECIFICATION

FILE CONTENT

- FTSE RAFI Europe Open Constituent Service (*raeoddmm.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	90.400000	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	FTSE ICB Industry identifier (4 digit code)	8000		String	Y
Supersector	FTSE ICB Supersector identifier (4 digit code)	8300		String	Y
Sector	FTSE ICB Sector identifier (4 digit code)	8350		String	Y
Subsector	FTSE ICB Subsector identifier (4 digit code)	8355		String	Y
Dividend Yield	Dividend Yield	2.78	2	Float	Y
Mkt Cap (Euro) before investibility weight	Market Capitalisation in Euro millions at index close before applying investibility weight restraint factor	33124.675360	6	Float	Y
Mkt Cap (Euro) after investibility weight	Market Capitalisation in Euro millions at index close after applying investibility weight restraint factor	16562.337680	6	Float	Y
Mkt Cap (USD) before investibility weight	Market Capitalisation in USD millions at index close before applying investibility weight restraint factor	41771.870213	6	Float	Y
Mkt Cap (USD) after investibility weight	Market Capitalisation in USD millions at index close after applying investibility weight restraint factor	20885.935106	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	19261.409749	6	Float	Y
Mkt Cap (USD) after RAFI factor	Market Capitalisation in USD millions at index close after applying RAFI fundamental weight factor	24289.599804	6	Float	Y
% wght FTSE RAFI Europe Index	Intentionally Left Blank		6	Percentage	N
% wght FTSE RAFI Eurozone Index	Intentionally Left Blank		6	Percentage	N
% wght FTSE RAFI Europe ex UK ex Switzerland Index	Intentionally Left Blank		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

- **raeodmm.csv**

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FTSE RAFI Europe Open Constituent Service

Cons code,SEDOL,CUSIP,Constituent name,Country code,ISO code,Exchange code,Price,Shares in issue,Weighting,Industry,Supersector,Sector,Subsector,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 RAFI Europe Index,% wght FTSE RAFI Eurozone Index,% wght FTSE RAFI Europe ex UK ex Switzerland Index,Large/Medium/Small classification,RAFI Index Marker
C00141,4497749,,,"KBC Group",BELG,EUR,EBB,90.400000,366423400,50.000000%,8000,8300,8350,8355,2.78,33124.675360,16562.337680,41771.870213,20885.935106,1.162964,19261.409749,24289.599804,,,,,FREU FREUXKC FREZ,L
XXXXXXXXXX

EXCHANGE RATES FILE SPECIFICATION

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
FTSE Exchange Rate Service

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
XXXXXXXXXX

VERSION HISTORY

Product Specification Document Version History

- Version 1.0 - Initial Product Specification - March 2006

FTSE CONTACT DETAILS

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