

# PRODUCT SPECIFICATION

FTSE RAFI Index Series  
FTSE RAFI Sweden 100 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. The FTSE RAFI Sweden 100 Index represents the performance of the 100 stocks on the Swedish market with the largest company fundamental value.

### INDEX ATTRIBUTES

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

Index Specification	Attribute
Index Name	FTSE RAFI Sweden 100 Index
Base Index Date	19 January 2007
Base Index Value	5000
Base Index Currency	Local Currency
Base Currency Date	30 September 2005

## PRODUCT SPECIFICATION

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### FILE RANGE

Index Name	Index Code (Marker)
FTSE RAFI Sweden 100 Index	FRSWE100

### FILE NAME

File Name	File Name and Extension
FTSE RAFI Sweden 100 Tracker Service (*Where <i>ddmm</i> is effective date and month)	rs1t <i>ddmm</i> .csv*

### FILE DDS PATH

[http://data.ftse.com/rafi/rafi\\_sweden100\\_tracker](http://data.ftse.com/rafi/rafi_sweden100_tracker)

### SERVICE TIMING

Available 20:00 hours GMT (Greenwich Mean Time) or BST (British Summertime) as applicable.

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### FILE CONTENT

- FTSE RAFI Sweden 100 Tracker Service (rs1tddmm.csv)

#### FTSERAFI01

Field	Description	Example	Decimal Places	Data Type	Mandatory (Y/N)
Index Code	FTSE Index codes	FRSWE100		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	79	0	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	100	0	Integer	Y
Previous Market Capitalisation	Previous day's closing weighted market capitalisation in local currency in millions	2340878.530392	6	Float	Y
New Market Capitalisation	Previous day's closing weighted market capitalisation in local currency in millions, after weighting amendments effective today	2474766.594821	6	Float	Y
Previous Divisor	Previous day's index divisor in local currency, millions	470.183367	6	Float	Y
New Divisor	Today's index divisor in local currency, millions	497.075809	6	Float	Y
XD Adjustment Value	Today's XD adjustment figure in local currency	5.046	3	Float	N

FTSERAFI02

Field	Description	Example	Decimal Places	Data Type	Mandatory (Y/N)
Cons Code	Constituent identifier code	C89604		String	N
Constituent Name	Name of company	"Stora Enso Oyj"		String	N
SEDOL	SEDOL Security Identifier	5594144		String	N
CUSIP	CUSIP Security Identifier where available			String	N
Country Code	Country code for Security	FIN		String	N
Exchange Code	Exchange code for Security	SSS		String	N
ISO Code	ISO Currency code for Security	SEK		String	N
Index Marker	Codes for indexes of which security is a constituent	FRSWE100		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	Float	N
Price Adjustment Factor	Price adjustment factor		6	Float	N
Adjusted Price	Share price in currency indicated after weighting amendment		6	Float	N
Previous Shares in Issue	Number of shares in issue before corporate amendment	1	0	Integer	N
New Shares in Issue	Number of shares in issue after corporate amendment	634817000	0	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	IS		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	C01445		String	N
Constituent Name	Name of company	"Hennes & Mauritz B"		String	N
SEDOL	Stock Exchange Daily Official List (SEDOL code)	5687431		String	N
CUSIP	CUSIP Security Identifier where available			String	
Country Code	Country code for constituents	SWED		String	N
Exchange Code	Exchange source code	SSS		String	N
Subsector Code	Subsector identifier (4 digit code)	5371		Integer	
Shares in Issue	Shares in Issue in Index	730336000	0	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	15/01/2007		Date	N
Dividend Amount	Dividend amount in currency indicated	10.000000	6	Float	N
ISO Currency Code	Currency code for dividend payment	SEK		String	N
Index marker	FTSE codes for the	FRSWE100		String	N
XD Adjustment Value	Value for adjustment factor	6.213	3	Float	N
FTSE Dividend Code	FTSE code for the types of dividend payment	A		String	N
FTSE Dividend Notes	Details, where available, on FTSE dividend payment			String	N

## FILE EXAMPLE

- **rs1tdmm.csv**

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FTSE RAFI Sweden 100 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  
FRSWE100,79,100,2340878.530392,2474766.594821,470.183367,497.075809,5.046  
YYYYYYYYYY

FTSERAFI02

Cons Code,Constituent Name,SEDOL,CUSIP,Country Code,Exchange Code,ISO Code,Index Marker,Closing  
Subsector Code,New Subsector Code,Closing 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,Amendment Notes  
C89604,"Stora Enso Oyj",5594144,,FIN,SSS,SEK,FRSWE100,,,,,1,634817000,,,,,IS,

YYYYYYYYYY

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  
C01445,"Hennes & Mauritz  
B",5687431,,SWED,SSS,5371,730336000,40.00%,15/01/2007,10.000000,SEK,FRSWE100,6.213,A,  
YYYYYYYYYY  
XXXXXXXXXX

## 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	wixrddmm.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

03/01/2007(C) FTSE International Limited 2007. All Rights Reserved  
FTSE Exchange Rate Service

Date,ISO Currency Code,USD Exchange Rate

01/03/2007,ARS,3.057500  
01/03/2007,ATS,10.428000  
01/03/2007,AUD,1.260160  
01/03/2007,BEF,30.570950  
01/03/2007,BRL,2.137000  
01/03/2007,CAD,1.170300  
01/03/2007,CHF,1.223700  
01/03/2007,CLP,537.700000  
01/03/2007,CNY,7.805100  
01/03/2007,COP,2218.200000  
01/03/2007,CZK,20.829050  
XXXXXXXXXX

## VERSION HISTORY

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### Product Specification Document Version History

- Version 1.0 - Initial Product Specification - January 2007

## FTSE CONTACT DETAILS

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