



PRODUCT SPECIFICATION

INDEX VALUATION SERVICES

FTSE PFANDBRIEF INDICES

**PRODUCT SPECIFICATION
FTSE Index Valuation
FTSE Pfandbrief Indices**

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A - PRODUCT SPECIFICATION

FTSE Index Valuations - FTSE Pfandbrief Indices

- **File Range**

FTSE Pfandbrief Indices –

For each of the following countries and combined Eurozone:

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)

Recurring Data Structure:

Total Index (All Maturities)

1-3 Years Sub-Index

3-5 Years Sub-Index

5-7 Years Sub-Index

7-10 Years Sub-Index

>10 Years Sub-Index

- **File Names**

FTSE Pfandbrief – Index Valuations

PFIIdmm.csv

(where dmm is effective day and month)

- **Service Timing**

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

FTSE Index Valuations: FTSE Pfandbrief Indices

- **File Content**

FTSE Pfandbrief - Index Valuations

Field Name	Field Descriptions – Repeated for Each ‘Index Range’
Name	Index Name
Index Value	may be Performance Index Value or Price Index Value, depending on the technical name of the Index (see Section C)
Coupon	Coupon (Average coupon of all bonds in the Index or Sub-Index Portfolio) in % p.a.
Yield	ISMA Yield (Average Yield of all bonds in the Index or Sub-Index Portfolio), annually compounded
Time to Maturity	Time to Maturity in Years (Average lifetime of all bonds in the Index or Sub-Index Portfolio)
Macaulay Duration	Macaulay Duration (Average Macaulay Duration of all bonds in the Index or Sub-Index Portfolio), annually compounded
Mod. Duration	Modified Duration (Average Modified Duration of all bonds in the Index or Sub-Index Portfolio), annually compounded
Convexity	Average Convexity of all bonds in the Index or Sub-Index Portfolio, annually compounded
Nominal Amount	Sum of Nominal Amount of all bonds in the Index or Sub-Index Portfolio, in million (local currency)
Number of Bonds	Number of the bonds in the Index or Sub-Index Portfolio
Weighting	% share of the Sub-Index as part of the Total Index For maturity-band sub-indices of country-indices: Weight of the maturity-band sub-index of the country in question as part of the according Complete Euro Zone maturity-band sub-index. Example - Germany 1-3 years sub-index = 82.9% weighting means: Complete Euro Zone 1-3 years sub-index = 100%.

- **File Example**

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FTSE Pfandbrief – Index Valuations

PFANDTOPP,155.477,4.771,3.455,4.738,4.142,3.993,26.08,440456,262,100
XXXXXXXXXX

- **Release History**

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Product Specification Document Release History

Release 3.0 - Initial Product Specification - October 2006

Release 4.0 - Updated correct spelling of “Macaulay” in column heading – January 2007

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)

C. REFERENCE CODES**• FTSE Pfandbrief Indices Codes**

<u>CODE</u>	<u>NAME</u>
PFANDTOP	FTSE Pfandbrief Total Price Index
PFANDTOPP	FTSE Pfandbrief Total Performance Index
PFANDTOP3	FTSE Pfandbrief Price Index 1-3 years
PFANDTOPP3	FTSE Pfandbrief Performance Index 1-3 years
PFANDTOP5	FTSE Pfandbrief Price Index 3-5 years
PFANDTOPP5	FTSE Pfandbrief Performance Index 3-5 years
PFANDTOP7	FTSE Pfandbrief Price Index 5-7 years
PFANDTOPP7	FTSE Pfandbrief Performance Index 5-7 years
PFANDTOP10	FTSE Pfandbrief Price Index 7-10 years
PFANDTOPP10	FTSE Pfandbrief Performance Index 7-10 years
PFANDTOP30	FTSE Pfandbrief Price Index >10 years
PFANDTOPP30	FTSE Pfandbrief Performance Index >10 years
DEPFANDTOP	FTSE Germany Pfandbrief Total Price Index
DEPFANDTOPP	FTSE Germany Pfandbrief Total Performance Index
DEPFANDTOP3	FTSE Germany Pfandbrief Price Index 1-3 years
DEPFANDTOPP3	FTSE Germany Pfandbrief Performance Index 1-3 years
DEPFANDTOP5	FTSE Germany Pfandbrief Price Index 3-5 years
DEPFANDTOPP5	FTSE Germany Pfandbrief Performance Index 3-5 years
DEPFANDTOP7	FTSE Germany Pfandbrief Price Index 5-7 years
DEPFANDTOPP7	FTSE Germany Pfandbrief Performance Index 5-7 years
DEPFANDTOP10	FTSE Germany Pfandbrief Price Index 7-10 years
DEPFANDTOPP10	FTSE Germany Pfandbrief Performance Index 7-10 years
DEPFANDTOP30	FTSE Germany Pfandbrief Price Index >10 years
DEPFANDTOPP30	FTSE Germany Pfandbrief Performance Index >10 years
ESPFANDTOP	FTSE Spain Pfandbrief Total Price Index
ESPFANDTOPP	FTSE Spain Pfandbrief Total Performance Index
ESPFANDTOP3	FTSE Spain Pfandbrief Price Index 1-3 years
ESPFANDTOPP3	FTSE Spain Pfandbrief Performance Index 1-3 years
ESPFANDTOP5	FTSE Spain Pfandbrief Price Index 3-5 years
ESPFANDTOPP5	FTSE Spain Pfandbrief Performance Index 3-5 years
ESPFANDTOP7	FTSE Spain Pfandbrief Price Index 5-7 years

FTSE Index Valuations: FTSE Pfandbrief Indices

ESPFANDTOPP7	FTSE Spain Pfandbrief Performance Index 5-7 years
ESPFANDTOP10	FTSE Spain Pfandbrief Price Index 7-10 years
ESPFANDTOPP10	FTSE Spain Pfandbrief Performance Index 7-10 years
ESPFANDTOP30	FTSE Spain Pfandbrief Price Index >10 years
ESPFANDTOPP30	FTSE Spain Pfandbrief Performance Index >10 years
LUPFANDTOP	FTSE Luxembourg Pfandbrief Total Price Index
LUPFANDTOPP	FTSE Luxembourg Pfandbrief Total Performance Index
LUPFANDTOP3	FTSE Luxembourg Pfandbrief Price Index 1-3 years
LUPFANDTOPP3	FTSE Luxembourg Pfandbrief Performance Index 1-3 years
LUPFANDTOP5	FTSE Luxembourg Pfandbrief Price Index 3-5 years
LUPFANDTOPP5	FTSE Luxembourg Pfandbrief Performance Index 3-5 years
LUPFANDTOP7	FTSE Luxembourg Pfandbrief Price Index 5-7 years
LUPFANDTOPP7	FTSE Luxembourg Pfandbrief Performance Index 5-7 years
LUPFANDTOP10	FTSE Luxembourg Pfandbrief Price Index 7-10 years
LUPFANDTOPP10	FTSE Luxembourg Pfandbrief Performance Index 7-10 years
LUPFANDTOP30	FTSE Luxembourg Pfandbrief Price Index >10 years
LUPFANDTOPP30	FTSE Luxembourg Pfandbrief Performance Index >10 years
FRPFANDTOP	FTSE France Pfandbrief Total Price Index
FRPFANDTOPP	FTSE France Pfandbrief Total Performance Index
FRPFANDTOP3	FTSE France Pfandbrief Price Index 1-3 years
FRPFANDTOPP3	FTSE France Pfandbrief Performance Index 1-3 years
FRPFANDTOP5	FTSE France Pfandbrief Price Index 3-5 years
FRPFANDTOPP5	FTSE France Pfandbrief Performance Index 3-5 years
FRPFANDTOP7	FTSE France Pfandbrief Price Index 5-7 years
FRPFANDTOPP7	FTSE France Pfandbrief Performance Index 5-7 years
FRPFANDTOP10	FTSE France Pfandbrief Price Index 7-10 years
FRPFANDTOPP10	FTSE France Pfandbrief Performance Index 7-10 years
FRPFANDTOP30	FTSE France Pfandbrief Price Index >10 years
FRPFANDTOPP30	FTSE France Pfandbrief Performance Index >10 years
IEPFANDTOP	FTSE Ireland Pfandbrief Total Price Index
IEPFANDTOPP	FTSE Ireland Pfandbrief Total Performance Index
IEPFANDTOP3	FTSE Ireland Pfandbrief Price Index 1-3 years
IEPFANDTOPP3	FTSE Ireland Pfandbrief Performance Index 1-3 years
IEPFANDTOP5	FTSE Ireland Pfandbrief Price Index 3-5 years
IEPFANDTOPP5	FTSE Ireland Pfandbrief Performance Index 3-5 years

FTSE Index Valuations: FTSE Pfandbrief Indices

IEPFANDTOP7	FTSE Ireland Pfandbrief Price Index 5-7 years
IEPFANDTOPP7	FTSE Ireland Pfandbrief Performance Index 5-7 years
IEPFANDTOP10	FTSE Ireland Pfandbrief Price Index 7-10 years
IEPFANDTOPP10	FTSE Ireland Pfandbrief Performance Index 7-10 years
IEPFANDTOP30	FTSE Ireland Pfandbrief Price Index >10 years
IEPFANDTOPP30	FTSE Ireland Pfandbrief Performance Index >10 years
GBPFANDTOP	FTSE United Kingdom Pfandbrief Total Price Index
GBPFANDTOPP	FTSE United Kingdom Pfandbrief Total Performance Index
GBPFANDTOP3	FTSE United Kingdom Pfandbrief Price Index 1-3 years
GBPFANDTOPP3	FTSE United Kingdom Pfandbrief Price Index 1-3 years
GBPFANDTOP5	FTSE United Kingdom Pfandbrief Price Index 3-5 years
GBPFANDTOPP5	FTSE United Kingdom Pfandbrief Performance Index 3-5 years
GBPFANDTOP7	FTSE United Kingdom Pfandbrief Price Index 5-7 years
GBPFANDTOPP7	FTSE United Kingdom Pfandbrief Performance Index 5-7 years
GBPFANDTOP10	FTSE United Kingdom Pfandbrief Price Index 7-10 years
GBPFANDTOPP10	FTSE United Kingdom Pfandbrief Performance Index 7-10 years
GBPFANDTOP30	FTSE United Kingdom Pfandbrief Price Index >10 years
GBPFANDTOPP30	FTSE United Kingdom Pfandbrief Performance Index >10 years
ATPFANDTOP	FTSE Austria Pfandbrief Total Price Index
ATPFANDTOPP	FTSE Austria Pfandbrief Total Performance Index
ATPFANDTOP3	FTSE Austria Pfandbrief Price Index 1-3 years
ATPFANDTOPP3	FTSE Austria Pfandbrief Price Index 1-3 years
ATPFANDTOP5	FTSE Austria Pfandbrief Price Index 3-5 years
ATPFANDTOPP5	FTSE Austria Pfandbrief Performance Index 3-5 years
ATPFANDTOP7	FTSE Austria Pfandbrief Price Index 5-7 years
ATPFANDTOPP7	FTSE Austria Pfandbrief Performance Index 5-7 years
ATPFANDTOP10	FTSE Austria Pfandbrief Price Index 7-10 years
ATPFANDTOPP10	FTSE Austria Pfandbrief Performance Index 7-10 years
ATPFANDTOP30	FTSE Austria Pfandbrief Price Index >10 years
ATPFANDTOPP30	FTSE Austria Pfandbrief Performance Index >10 years
ITPFANDTOP	FTSE Italy Pfandbrief Total Price Index
ITPFANDTOPP	FTSE Italy Pfandbrief Total Performance Index
ITPFANDTOP3	FTSE Italy Pfandbrief Price Index 1-3 years
ITPFANDTOPP3	FTSE Italy Pfandbrief Performance Index 1-3 years
ITPFANDTOP5	FTSE Italy Pfandbrief Price Index 3-5 years
ITPFANDTOPP5	FTSE Italy Pfandbrief Performance Index 3-5 years

FTSE Index Valuations: FTSE Pfandbrief Indices

ITPFANDTOP7	FTSE Italy Pfandbrief Price Index 5-7 years
ITPFANDTOPP7	FTSE Italy Pfandbrief Performance Index 5-7 years
ITPFANDTOP10	FTSE Italy Pfandbrief Price Index 7-10 years
ITPFANDTOPP10	FTSE Italy Pfandbrief Performance Index 7-10 years
ITPFANDTOP30	FTSE Italy Pfandbrief Price Index >10 years
ITPFANDTOPP30	FTSE Italy Pfandbrief Performance Index >10 years
NLPFANDTOP	FTSE Netherlands Pfandbrief Price Index
NLPFANDTOPP	FTSE Netherlands Pfandbrief Performance Index
NLPFANDTOP3	FTSE Netherlands Pfandbrief Price Index 1-3 years
NLFANDTOPP3	FTSE Netherlands Pfandbrief Performance Index 1-3 years
NLPFANDTOP5	FTSE Netherlands Pfandbrief Price Index 3-5 years
NLPFANDTOPP5	FTSE Netherlands Pfandbrief Performance Index 3-5 years
NLPFANDTOP7	FTSE Netherlands Pfandbrief Price Index 5-7 years
NLPFANDTOPP7	FTSE Netherlands Pfandbrief Performance Index 5-7 years
NLPFANDTOP10	FTSE Netherlands Pfandbrief Price Index 7-10 years
NLPFANDTOPP10	FTSE Netherlands Pfandbrief Performance Index 7-10 years
NLPFANDTOP30	FTSE Netherlands Pfandbrief Price Index >10 years
NLPFANDTOPP30	FTSE Netherlands Pfandbrief Performance Index >10 years
FIPFANDTOP	FTSE Finland Pfandbrief Price Index
FIPFANDTOPP	FTSE Finland Pfandbrief Performance Index
FIPFANDTOP3	FTSE Finland Pfandbrief Price Index 1-3 years
FIFANDTOPP3	FTSE Finland Pfandbrief Performance Index 1-3 years
FIPFANDTOP5	FTSE Finland Pfandbrief Price Index 3-5 years
FIPFANDTOPP5	FTSE Finland Pfandbrief Performance Index 3-5 years
FIPFANDTOP7	FTSE Finland Pfandbrief Price Index 5-7 years
FIPFANDTOPP7	FTSE Finland Pfandbrief Performance Index 5-7 years
FIPFANDTOP10	FTSE Finland Pfandbrief Price Index 7-10 years
FIPFANDTOPP10	FTSE Finland Pfandbrief Performance Index 7-10 years
FIPFANDTOP30	FTSE Finland Pfandbrief Price Index >10 years
FIPFANDTOPP30	FTSE Finland Pfandbrief Performance Index >10 years
USPFANDTOP	FTSE United States Pfandbrief Price Index
USPFANDTOPP	FTSE United States Pfandbrief Performance Index
USPFANDTOP3	FTSE United States Pfandbrief Price Index 1-3 years
USFANDTOPP3	FTSE United States Pfandbrief Performance Index 1-3 years
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USPFANDTOPP10	FTSE United States Pfandbrief Performance Index 7-10 years
USPFANDTOP30	FTSE United States Pfandbrief Price Index >10 years
USPFANDTOPP30	FTSE United States Pfandbrief Performance Index >10 years
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