

# PRODUCT SPECIFICATION

FTSE RAFI Index Series  
FTSE RAFI All-World 3000 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 Names	FTSE RAFI All-World 3000 Index
Base Index Date	26 March 2008
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 All-World 3000 Index	FRAW3

### FILE NAME

File Name	File Name and Extension
FTSE RAFI All-World 3000 Tracker Service	rawt <i>ddmm</i> .csv

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

### FILE DDS PATH

[http://data.ftse.com/rafi/rafi\\_aw3000\\_tracker](http://data.ftse.com/rafi/rafi_aw3000_tracker)

### SERVICE TIMING

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

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### FILE CONTENT

- FTSE RAFI All-World 3000 Tracker Service (*rawtddmm.csv*)

FTSERAFI01

Field	Description	Example	Decimal Places	Data Type	Mandatory (Y/N)
Index Code	FTSE Index codes	FRAW3		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	3007		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	3007		Integer	Y
Previous Market Capitalisation	Previous day's closing weighted market capitalisation in USD Currency in millions	7555269.648	3	Float	Y
New Market Capitalisation	Previous day's closing weighted market capitalisation in USD Currency in millions, after weighting amendments effective today	7540693.254	3	Float	Y
Previous Divisor	Previous day's index divisor in USD Currency, millions	1382.455765	6	Float	Y
New Divisor	Today's index divisor in USD Currency, millions	1379.788591	6	Float	Y
XD Adjustment Value	Today's XD adjustment figure in USD Currency	1.837	3	Float	Y

FTSERAFI02

Field	Description	Example	Decimal Places	Data Type	Mandatory (Y/N)
Cons Code	Constituent identifier code	C01567		String	N
Constituent Name	Name of company	"Invesco"		String	N
SEDOL	SEDOL Security Identifier	128269		String	N
CUSIP	CUSIP Security Identifier where available			String	N
Country Code	Country code for Security	UK		String	N
Exchange Code	Exchange code for Security	EXL		String	N
ISO Code	ISO Currency code for Security	GBX		String	N
Index Marker	Codes for indexes of which security is a constituent	FRAW3		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
Price	Previous day's closing price in currency specified	620.500000	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	829280649		Integer	N
New Shares in Issue	Number of shares in issue after corporate amendment	839363850		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
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	C39207		String	N
Constituent Name	Name of company	"Finmeccanica"		String	N
SEDOL	Stock Exchange Daily Official List (SEDOL code)	B0DJNG0		String	N
CUSIP	CUSIP Security Identifier where available			String	
Country Code	Country code for constituents	ITA		String	N
Exchange Code	Exchange source code	EIM		String	N
Subsector Code	Subsector identifier (4 digit code)	2717		string	
Shares in Issue	Shares in Issue in Index	424149200		Integer	N
Investability Weight	% of shares in issue included in index calculation (determined either by free float rule or share capping)	75.00%	2	Percentage	N
Ex-Dividend Date	Date the security is XD	18/06/2008		Date	N
Dividend Amount	Dividend amount in currency indicated	0.350000	6	Float	N
ISO Currency Code	Currency code for dividend payment	EUR		String	N
Index marker	FTSE RAFI indexes of which company is a constituent	FRAW3		String	N
XD Adjustment Value	Value for adjustment factor	0.108000	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

- **rawtdmm.csv**

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FTSE RAFI All-World 3000 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  
FRAW3,2983,2982,619502.967,619478.868,146.406275,146.400579,0.232  
YYYYYYYYYY

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  
C43986,"Clarins",4202192,,FRA,EFP,EUR,FRAW3,3767,,55.500000,,,40754730,,40.000000,,0.016135,,CD,  
Constituent deletion  
C34425,"Bidvest Group",6100089,,SAF,KSJ,ZAR,FRAW3,,,107.490000,0.974416,104.740000,,,,,,CP,Cap  
Repayment ZAR 2.75  
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  
C01341,"Highveld  
Steel",6426008,,SAF,KSJ,1757,98640598,50.00%,29/09/2008,14.000000,ZAR,FRAW3,0.014000,I,  
C27926,"Discover Financial  
Services",B1YLC43,254709108,USA,NAY,8773,479346225,100.00%,29/09/2008,0.060000,USD,FRAW3,0.0  
05000,Q,  
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	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

12/01/2008(C) FTSE International Limited 2008. All Rights Reserved  
FTSE Exchange Rate Service

Date,ISO Currency Code,USD Exchange Rate

01/12/2008,ARS,3.081250  
01/12/2008,ATS,10.640100  
01/12/2008,AUD,1.278040  
01/12/2008,BEF,31.192650  
01/12/2008,BRL,2.142700  
01/12/2008,CAD,1.170500  
01/12/2008,CHF,1.247000  
01/12/2008,CLP,539.900000  
01/12/2008,CNY,7.798400  
01/12/2008,COP,2218.600000  
01/12/2008,CZK,21.502050  
XXXXXXXXXX

## VERSION HISTORY

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### Product Specification Document Version History

- Version 1.0 - Initial Product Specification - August 2008

## FTSE CONTACT DETAILS

Europe	
<p><b>London</b> 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><b>Frankfurt</b> FTSE Nibelungenplatz 3 60318 Frankfurt Germany Tel: +49 69 156 85144 Fax: +49 69 555 743</p>
<p><b>Paris</b> 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><b>Madrid</b> FTSE Paseo de la Castellana, 66 28046 Madrid Spain Tel: +34 91 411 37 87 Fax: +34 679 47 65 60</p>
<p><b>Client Services and General Enquiries</b> Tel: +44 (0)20 7866 1810 E-mail: <a href="mailto:info@ftse.com">info@ftse.com</a></p>	
Asia Pacific	
<p><b>Hong Kong</b> 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><b>Tokyo</b> FTSE Yamato Seimei Building 21F 1-1-7 Uchisaiwaicho Chiyoda-Ku Tokyo Tel: +81 3 3581 2811 Fax: +81 3 3581 1423</p>
<p><b>Client Services and General Enquiries</b> Tel: +852 2230 5800 E-mail: <a href="mailto:info@ftse.com">info@ftse.com</a></p>	
Americas	
<p><b>New York</b> 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><b>San Francisco</b> FTSE Americas Inc. Suite 200 251 Post Street San Francisco, Calif. 94108 USA Tel: +(1) 415 445 5660 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: 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