

PRODUCT SPECIFICATION

FTSE RAFI Index Series
FTSE RAFI Europe Index Valuation 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 Valuation Service (*Where <i>ddmm</i> is effective date and month) | raev <i>ddmm</i> .csv |

FILE DDS PATH

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

SERVICE TIMING

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

PRODUCT SPECIFICATION

FILE CONTENT

- FTSE RAFI Europe Valuation Service (*raevddmm.csv*)

| Field | Description | Example | Decimal Places | Data Type | Mandatory (Y/N) |
|------------------------|--|------------------------|----------------|------------|-----------------|
| Index Code | Sector or Index identification code | FREU | | String | Y |
| Index/Sector Name | Name of index or industry sector | FTSE RAFI Europe Index | | String | Y |
| Number of constituents | Total number of constituents within index | 463 | | String | Y |
| US dollar index | US dollar index value | 5738.68 | 2 | Float | Y |
| Sterling index | Sterling index value | 5506.77 | 2 | Float | Y |
| Euro index | Euro index value | 5488.57 | 2 | Float | Y |
| Japanese yen index | Japanese yen index value | 5727.74 | 2 | Float | Y |
| Australian index | Australian index value | 5647.08 | 2 | Float | Y |
| Base currency index | Base index value | 5488.57 | 2 | Float | Y |
| US dollar TRI | US dollar total return index value | 5779.00 | 2 | Float | Y |
| Sterling TRI | Sterling total return index value | 5545.46 | 2 | Float | Y |
| Euro TRI | Euro total return index value | 5527.14 | 2 | Float | Y |
| Japanese yen TRI | Japanese yen total return index value | 5767.99 | 2 | Float | Y |
| Australian TRI | Australian total return index value | 5686.76 | 2 | Float | Y |
| Base currency TRI | Base total return index value | 5527.14 | 2 | Float | Y |
| Mkt Cap (USD) | Market Capitalisation in currency specified in millions at index close | 7179718.600126 | 6 | Float | Y |
| Mkt Cap (Sterling) | Market Capitalisation in currency specified in millions at index close | 4013175.508727 | 6 | Float | Y |
| Mkt Cap (Euro) | Market Capitalisation in currency specified in millions at index close | 5821531.232540 | 6 | Float | Y |
| Mkt Cap (Yen) | Market Capitalisation in currency specified in millions at index close | 845806749.687887 | 6 | Float | Y |
| Mkt Cap (AUD) | Market Capitalisation in currency specified in millions at index close | 9631377.110512 | 6 | Float | Y |
| Mkt Cap (Base Index) | Market Capitalisation in currency specified in millions at index close | 5821531.232540 | 6 | Float | Y |
| XD adjustment (YTD) | Ex-dividend adjustment year to date | 37.469 | 3 | Float | N |
| Dividend yield | Dividend Yield | 2.58% | 2 | Percentage | Y |

FILE EXAMPLE

- *raevddmm.csv*

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FTSE RAFI Europe Valuation Service

Index Code,Index/Sector Name,Number of constituents,US dollar index,Sterling index,Euro index,Japanese yen index,Australian index,Base currency index,US dollar TRI,Sterling TRI,Euro TRI,Japanese yen TRI,Australian TRI,Base currency TRI,Mkt Cap (USD),Mkt Cap (Sterling),Mkt Cap (Euro),Mkt Cap (Yen),Mkt Cap (AUD),Mkt Cap (Base Index),XD adjustment (YTD),Dividend yield
FREU,FTSE RAFI Europe
Index,463,5738.68,5506.77,5488.57,5727.74,5647.08,5488.57,5779.00,5545.46,5527.14,5767.99,5686.76,5527.14,
7179718.600126,4013175.508727,5821531.232540,845806749.687887,9631377.110512,5821531.232540,37.469,2.
58%
XXXXXXXXXX

EXCHANGE RATES FILE SPECIFICATION

An Exchange Rates file is provided free of charge with this service.

| File Name | File Name and Extension |
|--------------------------|-------------------------|
| FTSE Exchange Rates File | WIXR <i>ddmm</i> .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 *ddmmyyyy* 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

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