

# PRODUCT SPECIFICATION

FTSE RAFI Index Series  
Valuation 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 Index Series consists of two headline and 22 developed country market indices.

### INDEX ATTRIBUTES

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

Index Specification	Attribute
Index Names	<b>FTSE RAFI Top Level Indices</b> FTSE RAFI US 1000 Index FTSE RAFI Developed ex US 1000 Index <b>FTSE RAFI Country Indices</b> FTSE RAFI Australia Index FTSE RAFI Austria Index FTSE RAFI Belgium / Luxembourg Index FTSE RAFI Canada Index FTSE RAFI Denmark Index FTSE RAFI Finland Index FTSE RAFI France Index FTSE RAFI Germany Index FTSE RAFI Greece Index FTSE RAFI Hong Kong, China Index FTSE RAFI Ireland Index FTSE RAFI Italy Index FTSE RAFI Japan Index FTSE RAFI Netherlands Index FTSE RAFI Norway Index FTSE RAFI New Zealand Index FTSE RAFI Portugal Index FTSE RAFI Singapore Index FTSE RAFI Spain Index FTSE RAFI Sweden Index FTSE RAFI Switzerland Index FTSE RAFI UK
Base Index Date	30 September 2005
Base Index Value	5000
Base Index Currency	Top Level Indices - USD Country Indices – Local Currency
Base Currency Date	30 September 2005

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### FILE RANGE

Index Name	Index Code (Marker)
FTSE RAFI US 1000 Index	FR10
FTSE RAFI Developed ex US 1000 Index	FRX1
FTSE RAFI Australia Index	FRAUS
FTSE RAFI Austria Index	FRAUT
FTSE RAFI Belgium / Luxembourg Index	FRBEL
FTSE RAFI Canada Index	FRCAN
FTSE RAFI Denmark Index	FRDEN
FTSE RAFI Finland Index	FRFIN
FTSE RAFI France Index	FRFRA
FTSE RAFI Germany Index	FRDEU
FTSE RAFI Greece Index	FRGRC
FTSE RAFI Hong Kong, China Index	FRHKG
FTSE RAFI Ireland Index	FRIRL
FTSE RAFI Italy Index	FRITA
FTSE RAFI Japan Index	FRJPN
FTSE RAFI Netherlands Index	FRNLD
FTSE RAFI Norway Index	FRNOR
FTSE RAFI New Zealand Index	FRNZL
FTSE RAFI Portugal Index	FRPTL
FTSE RAFI Singapore Index	FRSGP
FTSE RAFI Spain Index	FRESP
FTSE RAFI Sweden Index	FRSWE
FTSE RAFI Switzerland Index	FRCHE
FTSE RAFI UK Index	FRGBR

### FILE NAME

File Name	File Name and Extension
FTSE RAFI Valuation Service	raivddmm.csv

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

### FILE DDS PATH

<http://data.ftse.com/rafi/valuations>

### SERVICE TIMING

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

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## FILE CONTENT

- FTSE RAFI Valuation Service (*raivddmm.csv*)

Field	Description	Example	Decimal Places
Index Code	Sector or Index identification code	FR10	
Index/Sector Name	Name of index or industry sector	FTSE RAFI US 1000	
Number of constituents	Total number of constituents within index	1006	
US dollar index	US dollar index value	4997.46	2
Sterling index	Sterling index value	5039.01	2
Euro index	Euro index value	5059.52	2
Japanese yen index	Japanese yen index value	5038.69	2
Australian index	Australian index value	3164.10	2
Base currency index	Base index value	4997.46	2
US dollar TRI	US dollar total return index value	4997.57	2
Sterling TRI	Sterling total return index value	5039.12	2
Euro TRI	Euro total return index value	5059.63	2
Japanese yen TRI	Japanese yen total return index value	5038.80	2
Australian TRI	Australian total return index value	3191.16	2
Base currency TRI	Base total return index value	4997.57	2
Mkt Cap (USD)	Market Capitalisation in currency specified in millions at index close	4384665.856000	6
Mkt Cap (Sterling)	Market Capitalisation in currency specified in millions at index close	2499259.538000	6
Mkt Cap (Euro)	Market Capitalisation in currency specified in millions at index close	3681803.919000	6
Mkt Cap (Yen)	Market Capitalisation in currency specified in millions at index close	501057690.7000	6
Mkt Cap (AUD)	Market Capitalisation in currency specified in millions at index close	5756627.802000	6
Mkt Cap (Base Index)	Market Capitalisation in currency specified in millions at index close	4384665.856000	6
XD adjustment (YTD)	Ex-dividend adjustment year to date	0.109	3
Dividend yield	Dividend Yield	2.23%	2

## FILE EXAMPLE

- **raivddmm.csv**

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FTSE RAFI Valuation Service

Index Code,Index/Sector Name,Number of constituents,US dollar index,Sterling index,Euro index,Japanese yen index,Base currency index,US dollar TRI,Sterling TRI,Euro TRI,Japanese yen 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

FR10,FTSE RAFI

1000,1006,4997.46,5039.01,5059.52,5038.69,4997.46,4997.57,5039.12,5059.63,5038.8,4997.57,4384665.856,2499259.538,3681803.919,501057690.7,5756627.802,4384665.856,0.109,2.23%

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## EXCHANGE RATES FILE SPECIFICATION

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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

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### Product Specification Document Version History

- Version 1.0 - Initial Product Specification - September 2005
- Version 1.1 - Update index names - July 2006

## FTSE CONTACT DETAILS

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