

PRODUCT SPECIFICATION

FTSE MTIRS Index Series
US Dollar Indices -
Constituents

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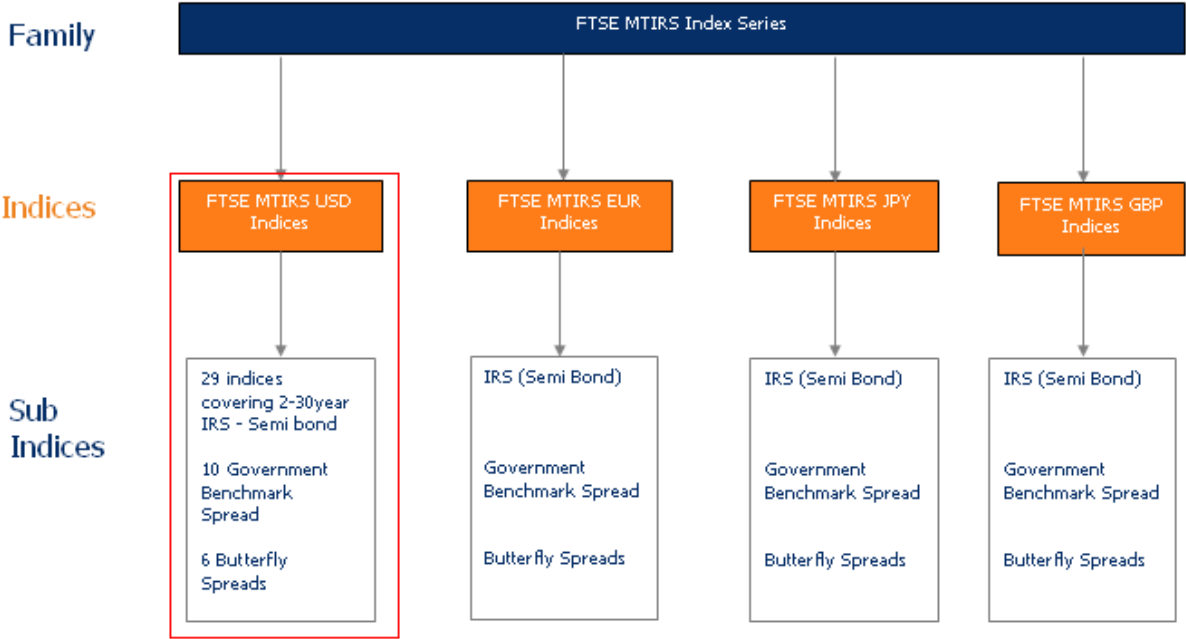
INDEX SPECIFICATION

INDEX DESCRIPTION

- The FTSE MTIRS Index Series US Dollar indices mirror the underlying fixed for floating semi bond versus three month LIBOR interest rate swap market. The Index comprises 45 indices. They are:
 - **Interest Rate Swaps Trades – 29 Indices**
2 – 30 years swaps
 - **Interest Swap Spread Trades – 10 indices**
combinations of benchmark lifetimes (i.e. 2, 3, 5 10, 30)
 - **Interest Rate Swap Butterfly Trades – 6 Indices**
combinations of benchmark lifetimes (e.g.2x3x10)
- Please refer to the Ground Rules for the index methodology and construction. This is available via the www.ftse.com website and through Client Services – see contact details below.

INDEX FAMILY TREE

- The chart below shows how the Index (indicated by a RED border) fits into the Index Series.



INDEX ATTRIBUTES

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

Index Specification	Attribute
Index Codes	See Appendix A
Base Date	8 th February 2006
Base Value	100
Base Index Currency	US Dollar
Back History Availability	8 th September 2004
Hours Calculated	15:00 GMT
Frequency of Calculation	Monthly
Number of Constituents	45
Market Cap Coverage	N/A
Market Segments Covered	US Dollar semi bond versus 3 month Libor swaps

PRODUCT SPECIFICATION

FILE RANGE

- FTSE MITRS Index Series US Dollar Indices - Constituents

FILE NAME

File Name	File Name & Extension
FTSE MTIRS Index Series US Dollar Indices Constituents (*Where <i>ddmm</i> is effective date and month)	mtucddmm.csv

FTP LOCATION

- Login at <http://data.ftse.com>
- Click through the link for "MTIRS_Index"
- Click through the link for "constituents"
- Find FTSE MTIRS US Dollar IRS Index files with names beginning "mtuc"

SERVICE TIMING

- Available 15:00 hours GMT (Greenwich Mean Time) or GMT+1 during BST (British Summertime) as applicable.

PRODUCT SPECIFICATION

FILE CONTENT

- FTSE MTIRS Index Series US Dollar Indices Constituents file – data fields included are as follows:

Field	Description	Decimal Places	Data Type	Example
Product	Index Code (see appendix A)		VarChar	MTIRSUSD2
Swap Rate	US Dollar Interest Rate Swap rate	4	Float	5.358
Spread Trade Short Leg Nominal	Nominal value of the Spread Trade Short Leg (USD Million)	1	Float	36.5
Butterfly Short Wing Nominal	Nominal value of the Butterfly Short Wing (USD Million)	1	Float	14.5
Butterfly Long Wing Nominal	Nominal value of the Butterfly Long Wing (USD Million)	1	Float	3.5

FILE NOTES

- Where data is not available or not applicable in any given field, the field will show a **blank field**.
- **Data Types:**
 - Char(x) = character only field, with max length x
 - VarChar(y) = character and numeric field with max length y
 - Datetime = date in format dd/mm/yyyy
 - Float = floating point number with decimal places as noted in preceding column
 - Integer = whole number

FILE EXAMPLE

- `mtucmm.csv` – FTSE MTIRS Index Series US Dollar Indices Constituents
- File is in .csv format (comma separated values)

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FTSE MTIRS Index Series US Dollar Indices - Index Constituents

Product,Swap Rate,Spread Trade Short Leg Nominal, Butterfly Short Wing Nominal, Butterfly Long
Wing Nominal

MTIRSUSD2,5.358
MTIRSUSD3,5.324
MTIRSUSD4,5.344
MTIRSUSD5,5.372
MTIRSUSD6,5.402
MTIRSUSD7,5.426
MTIRSUSD8,5.452
MTIRSUSD9,5.474
MTIRSUSD10,5.493
MTIRSUSD11,5.513
MTIRSUSD12,5.537
MTIRSUSD13,5.547
MTIRSUSD14,5.563
MTIRSUSD15,5.573
MTIRSUSD16,5.5806
MTIRSUSD17,5.5882
MTIRSUSD18,5.5958
MTIRSUSD19,5.6034
MTIRSUSD20,5.611
MTIRSUSD21,5.6128
MTIRSUSD22,5.6146
MTIRSUSD23,5.6164
MTIRSUSD24,5.6182
MTIRSUSD25,5.62
MTIRSUSD26,5.619
MTIRSUSD27,5.618
MTIRSUSD28,5.617
MTIRSUSD29,5.616
MTIRSUSD30,5.615
MTIRSUSD2x3,,36.5
MTIRSUSD2x5,,58
MTIRSUSD2x10,,102
MTIRSUSD2x30,,193
MTIRSUSD3x5,,39.5
MTIRSUSD3x10,,70
MTIRSUSD3x30,,132
MTIRSUSD5x10,,44
MTIRSUSD5x30,,83.5
MTIRSUSD10x30,,47.5
MTIRSUSD2x3x5,,,9,4
MTIRSUSD2x5x10,,,14.5,3.5
MTIRSUSD2x10x30,,,25.5,3.5
MTIRSUSD3x5x10,,,10,3.5
MTIRSUSD3x10x30,,,17.5,3.5
MTIRSUSD5x10x30,,,11,3.5
XXXXXXXXXX

VERSION HISTORY

Product Specification Document Version History

- Version 1.0 - Initial Product Specification - August 2006
- Version 1.0 - Initial Product Specification - March 2010

FTSE CONTACT DETAILS

For FTSE contact details please visit:

http://www.ftse.com/Contact_Us/Americas.jsp

http://www.ftse.com/Contact_Us/Americas.jsp

http://www.ftse.com/Contact_Us/Asia_Pacific.jsp

Appendix A – FTSE Reference Codes

The table below lists the Index Codes and their full description for FTSE MITRS Index Series US Dollar Indices.

Index Code	Index Name
MTIRSUSD2	MTIRS USD Interest Rate Swaps Index 2 Years
MTIRSUSD3	MTIRS USD Interest Rate Swaps Index 3 Years
MTIRSUSD4	MTIRS USD Interest Rate Swaps Index 4 Years
MTIRSUSD5	MTIRS USD Interest Rate Swaps Index 5 Years
MTIRSUSD6	MTIRS USD Interest Rate Swaps Index 6 Years
MTIRSUSD7	MTIRS USD Interest Rate Swaps Index 7 Years
MTIRSUSD8	MTIRS USD Interest Rate Swaps Index 8 Years
MTIRSUSD9	MTIRS USD Interest Rate Swaps Index 9 Years
MTIRSUSD10	MTIRS USD Interest Rate Swaps Index 10 Years
MTIRSUSD11	MTIRS USD Interest Rate Swaps Index 11 Years
MTIRSUSD12	MTIRS USD Interest Rate Swaps Index 12 Years
MTIRSUSD13	MTIRS USD Interest Rate Swaps Index 13 Years
MTIRSUSD14	MTIRS USD Interest Rate Swaps Index 14 Years
MTIRSUSD15	MTIRS USD Interest Rate Swaps Index 15 Years
MTIRSUSD16	MTIRS USD Interest Rate Swaps Index 16 Years
MTIRSUSD17	MTIRS USD Interest Rate Swaps Index 17 Years
MTIRSUSD18	MTIRS USD Interest Rate Swaps Index 18 Years
MTIRSUSD19	MTIRS USD Interest Rate Swaps Index 19 Years
MTIRSUSD20	MTIRS USD Interest Rate Swaps Index 20 Years
MTIRSUSD21	MTIRS USD Interest Rate Swaps Index 21 Years
MTIRSUSD22	MTIRS USD Interest Rate Swaps Index 22 Years
MTIRSUSD23	MTIRS USD Interest Rate Swaps Index 23 Years
MTIRSUSD24	MTIRS USD Interest Rate Swaps Index 24 Years
MTIRSUSD25	MTIRS USD Interest Rate Swaps Index 25 Years
MTIRSUSD26	MTIRS USD Interest Rate Swaps Index 26 Years
MTIRSUSD27	MTIRS USD Interest Rate Swaps Index 27Years
MTIRSUSD28	MTIRS USD Interest Rate Swaps Index 28 Years
MTIRSUSD29	MTIRS USD Interest Rate Swaps Index 29 Years
MTIRSUSD30	MTIRS USD Interest Rate Swaps Index 30 Years
MTIRSUSD2x3	MTIRS USD Interest Rate Swaps Spread Index 2x3 Years
MTIRSUSD2x5	MTIRS USD Interest Rate Swaps Spread Index 2x5 Years
MTIRSUSD2x10	MTIRS USD Interest Rate Swaps Spread Index 2x10 Years
MTIRSUSD2x30	MTIRS USD Interest Rate Swaps Spread Index 2x30 Years
MTIRSUSD3x5	MTIRS USD Interest Rate Swaps Spread Index 3x5 Years
MTIRSUSD3x10	MTIRS USD Interest Rate Swaps Spread Index 3x10 Years
MTIRSUSD3x30	MTIRS USD Interest Rate Swaps Spread Index 3x30 Years
MTIRSUSD5x10	MTIRS USD Interest Rate Swaps Spread Index 5x10 Years
MTIRSUSD5x30	MTIRS USD Interest Rate Swaps Spread Index 5x30 Years
MTIRSUSD10x30	MTIRS USD Interest Rate Swaps Spread Index 10x30 Years
MTIRSUSD2x3x5	MTIRS USD Interest Rate Swaps Butterfly Index 2x3x5 Years
MTIRSUSD2x5x10	MTIRS USD Interest Rate Swaps Butterfly Index 2x5x10 Years
MTIRSUSD2x10x30	MTIRS USD Interest Rate Swaps Butterfly Index 2x10x30 Years
MTIRSUSD3x5x10	MTIRS USD Interest Rate Swaps Butterfly Index 3x5x10 Years
MTIRSUSD3x10x30	MTIRS USD Interest Rate Swaps Butterfly Index 3x10x30 Years
MTIRSUSD5x10x30	MTIRS USD Interest Rate Swaps Butterfly Index 5x10x30 Years