All Africa 40 Indices (USD)

Non-Live Data Products Specifications

Version: **2.0**

Created by: JSE Market Data Department

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1 VERSION CONTROL

Version	Author	Date	Reason for Change
1.0	Tshepo Modise	April 2020	Initial Document Publication
2.0	Tshepo Modise	February 2023	Replaced use of the term ‘Country’ with ‘Country/Market’ in all product files

2 DISCLAIMER

This document is provided strictly for informational purposes solely for developing or operating systems for your use that interact with the market data systems of the JSE. The JSE reserves the right to withdraw, modify, or replace the specification (or any part thereof) at any time by means of a notice to contracted clients.

To the extent allowed by law, JSE does not (expressly, tacitly or impliedly) guarantee or warrant the availability, sequence, accuracy, completeness, reliability or any other aspect of any of the information contained in, linked to or distributed through this specification, or that the information contained therein is up to date.

3 INTRODUCTION

This document contains the file specifications of FTSE/JSE Index files that comprise of data on Index movements in the following Index products:

1. Valuations
2. Constituents
3. Tracker
4. Opening Constituents
5. Five Day Tracker

Prospective subscribers that are interested in subscribing to a data file(s) must contact the Market Data Department in writing via MDSalesTeam@jse.co.za.

3.1 FTP SITE AND FOLDERS

Data files are made available via the Information Delivery Portal (IDP), which is the JSE's primary client facing FTP server. IDP is access controlled so access to it requires an approved IDP userid and password.

When connecting to the IDP portal, users will be allowed access using different protocols. Please refer to the Information Delivery Portal Connectivity document:
https://www.jse.co.za/services/market-data/technical-documents

Access to the IDP FTP server is granted as per the following process.

3.2 CONFIRMATION OF USER ID AND PASSWORD

1. If you are a new IDP user, a representative from the JSE Market Data Support will provide you with your User name and password
2. A Market Data Account Manager from the Information Services Division will contact you to confirm receipt of the data file(s), User ID and Password.
3. The onus is on you to test as soon as you have received the above-mentioned information to ensure that you can successfully access the IDP server.

Should you experience any problems relating to the information communicated to you or the actual testing using the provided information, please contact the under-mentioned persons for assistance:

1.	Client Service Centre	011 520 7777 / 7799
2.	Market Data Department	011 520 7000

4 SECTOR CLASSIFICATION

Securities are classified according to the **ICB Classification** System,

Please refer to the link below for more information regarding the new ICB structure that was introduced on 1 July 2019:

https://www.ftserussell.com/data/industry-classification-benchmark-icb

5 EXPLANATION OF THE INDEX TREATMENT FOR SPECIFIC CORPORATE ACTIONS (DUMMY LINES IN DATA PRODUCTS)

FTSE Russell Rules regarding the use of Dummy Lines in Indices:

1.1. Dummy lines are non-tradable instruments which have been temporarily created by FTSE/JSE in order to reflect a corporate event.

1.2. The use of dummy lines is normally determined on an ad hoc basis and typically results from complexities surrounding a corporate event.

1.3. Where the use of dummy lines is necessary FTSE/JSE provides advance notification either via an Informative Notice published on the FTSE/JSE website. Dummy lines will also be visible within the standard corporate action deliverables when they are being utilized.

1.4. Dummy lines are generally used in order to ensure the index reflects the investor experience or in order to facilitate index replication by index funds.

Under this rule the JSE would add in a dummy line on ex-date to represent the distribution until after settlement date, and then subsequently delete the dummy line and increase the free float in the distributed stock on the same date.

If the distributed instrument is not eligible for index inclusion, the index divisor will change with the deletion of the dummy line.

On the ex-date of the distribution:

- The stock which is distributing its shareholding price will be adjusted.
- This is offset by the addition of a dummy line which corresponds with the value of the distribution – the terms are applied to the share figure and the price is updated nightly to match the close price of the stock which is being distributed.
- Market cap neutral for all holders.

T + 2 from the settlement occurring:

- The dummy line is deleted.
- The stock which has been distributed has it's free float adjusted to reflect the terms distributed into the index.
- Market cap neutral only for the shared indexes.

An ISIN will be generated to contain the word 'DUMMY' in order to distinguish it from other securities.

N.B. Please refer to FTSE Russell Corporate Actions and Events Guide for Market Capitalisation Weighted Indexes on this link: Click Here

6 FILE LOCATIONS

6.1 FILES THAT WILL BE PLACED IN THE IDP FTP SERVER

File Name	File Description	FTP Location
ja4v	FTSE/JSE All Africa 40 Index Valuation Service	Index Values
ja4c	FTSE/JSE All Africa 40 Index Constituents Service	Constituents
ja4t	FTSE/JSE All Africa 40 Index Tracker Service	Trackers
ja4o	FTSE/JSE All Africa 40 Index Opening Constituent Service	Opening Constituents
ja4f	FTSE/JSE All Africa 40 Index Five Day Tracker Service	5 Day Trackers
ja4r	FTSE/JSE All Africa 40 Index Indicative Review Service	Indicative Review

7 FTSE / JSE ALL AFRICA 40 (USD) INDICES PRODUCT MAKEUP

7.1 VALUATIONS DATA FILES (INDEX VALUES)

CSV Report(s)

Report Name	AAAAv<DDMM>.csv	
Report type	**CSV**	
Delimiter	comma ","	
Section Delimiter	YYYYYYYYYY	
File Delimiter	XXXXXXXXXX	
Total rows	Varies	
Total columns	Fixed - 21	
Heading		
	Actual/<Pattern>/(Example)	**Row, Column**
Report Date	<dd/mm/yyyy>(a) an	1, 1
Report Title	FTSE/JSE All Africa 40 Index Valuation Service	2, 1
Column headings		4,21
	Detail	
Field Name	**Field Description**	**Column No.**
Index Code	Each index is identified by a unique code	1
Index Name	Index Name	2
Number of constituents	Number of lines of stock included in index calculation (including secondary lines), as at today’s market close	3
US dollar index	Capital Index value derived from constituent prices in US Dollar	4
Sterling index	Capital Index value derived from constituent prices in British Pounds	5
Euro index	Capital Index value derived from constituent prices in EURO’s	6
Japanese yen index	Capital Index value derived from constituent prices in Yen	7
Rand index	Capital Index value derived from constituent prices in Rand (ZAR)based in Local currency	8
US dollar TRI	Total Return Index value derived from constituent prices in US Dollar	9
Sterling TRI	Total Return Index value derived from constituent prices in British Pound	10

Euro TRI	Total Return Index value derived from constituent prices in EURO	11
Japanese Yen TRI	Total Return Index value derived from constituent prices in Yen	12
Rand TRI	Total Return Index value derived from constituent prices in Rand (ZAR)	13
Mkt Cap ($)	Net market capitalisation (i.e. after the application of free float and weight adjustment factor) in USD millions at market close	14
Mkt Cap (Sterling)	Net market capitalisation (i.e. after the application of free float and weight adjustment factor) in GBP millions at market close	15
Mkt Cap (Euro)	Net market capitalisation (i.e. after the application of free float and weight adjustment factor) in EUR millions at market close	16
Mkt Cap (Yen)	Net market capitalisation (i.e. after the application of free float and weight adjustment factor) in JPY millions at market close	17
Mkt Cap (Rand)	Net market capitalisation (i.e. after the application of free float and weight adjustment factor) in Rand millions at market close	18
XD adjustment (Today)	Ex-dividend adjustment	19
XD adjustment (YTD)	Ex-dividend adjustment year to date	20
Dividend Yield	Dividend yield of the index	21

7.2 CONSTITUENTS DATA FILES

CSV Report(s)

Report Name	AAAAc<DDMM>.csv	
Report type	**CSV**	
Field Delimiter	comma ","	
Section Delimiter	YYYYYYYYYY	
File Delimiter	XXXXXXXXXX	
Total rows	Varies	
Total columns	Fixed - 25	
Heading		
	Actual/<Pattern>/(Example)	**Row, Column**
Report Date	<dd/mm/yyyy>(a) an	1, 1
Report Title	FTSE/JSE All Africa 40 Index Constituents Service	2, 1
Column headings		4,25
Detail		
Field Name	**Field Description**	**Column No.**
Cons code	Unique constituent code derived by FTSE	1
SEDOL	Stock Exchange Daily Official List identifier, a unique identifier of securities used in the United Kingdom and Ireland for clearing purposes	2
ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally	3
Constituent name	Name of constituent (Tradable instrument as provided by FTSE)	4
Country/Market Code	Country/Market Code for constituent (SAF)	5
ISO code	ISO currency code for constituent (ZAR)	6
Exchange code	Primary exchange code for constituent as defined by FTSE (e.g. AAS = Australian Securities Exchange and NCT = Toronto Stock Exchange)	7
Price	Closing price	8
Shares in Issue	Shares in issue figure used in the index series	9
Investibility Weighting Factor	Percentage of shares in issue included in index calculation (i.e. free float)	10

Industry Code	ICB industry code	11
Supersector Code	ICB super sector code	12
Sector Code	ICB sector code	13
Subsector Code	ICB sub-sector code	14
Secondary Line	Indicates that the company has multiple lines of stock included in the index - Y/N indicator	15
Dividend Yield	Dividend yield per constituent	16
Mkt Cap (USD) before investibility weight	Gross market capitalisation (i.e. before the application of any investability weightings) in USD millions at market close	17
Mkt Cap (USD) after investibility weight	Adjusted market capitalisation (i.e. gross market capitalisation multiplied by the investability weighting factor) in USD millions at market close	18
Capping Factor	Constituent market capitalisation adjustment factor incorporating the fundamental factor	19
Mkt Cap (USD) after Capping Factor	Net market capitalisation (i.e. after the application of the weight adjustment factor and free float) in USD millions at market close	20
%Wt FTSE/JSE All Africa 40 Index	Percentage weighting within the Index	21
% Wt Country/Market	Percentage weighting within Country	22
%Wt Industry	Percentage weighting within Industry	23
%Wt Sector	Percentage weighting within Sector	24
Index Marker	String of max 12 index codes to which this constituent/tradable instrument belongs	25

7.3 TRACKERS DATA FILES

7.3.1 Index Level data

CSV Report(s)

Report Name	AAAAt<DDMM>.csv	
Report type	**CSV**	
Field Delimiter	comma ","	
Section Delimiter	YYYYYYYYYY	
File Delimiter	XXXXXXXXXX	
Total rows	Varies	
Total columns	Fixed - 8	
Heading		
	Actual/<Pattern>/(Example)	**Row, Column**
Report Date	<dd/mm/yyyy>(a) an	1, 1
Report Title	FTSE/JSE All Africa 40 Index Tracker Service	2, 1
Report Sub Title	JSETCK01	4,1
Column headings		6,1-8
Detail		
Field Name	**Field Description**	**Column No.**
Index Code	Each index is identified by a unique code	1
Old Number of Constituents	Number of constituents included in the index calculation (including secondary lines), as at market close	2
New Number of Constituents	Adjusted number of constituents included in the index calculation (including secondary lines), after effected changes	3
Previous Market Capitalisation	Net market capitalisation (i.e. after the application of free float and weight adjustment factor) of the index in Rand millions, at market close	4
New Market Capitalisation	Net market capitalisation of the index in Rand millions, after the application of the effected changes (caused by corporate actions or index reviews)	5
Previous Divisor	Index divisor as at market close	6
New Divisor	Adjusted index divisor after effected changes	7
XD Adjustment Value	Total ex-dividend adjustment value for the index	8

7.3.2 Stock level data – weighting amendments

CSV Report(s)

Report Name	AAAAt<DDMM>.csv	
Report type	**CSV**	
Field Delimiter	comma ","	
Section Delimiter	YYYYYYYYYY	
File Delimiter	XXXXXXXXXX	
Total rows	Varies	
Total columns	Fixed - 22	
Heading		
	Actual/<Pattern>/(Example)	**Row, Column**
Report Date	<dd/mm/yyyy>(a) an	1, 1
Report Title	FTSE/JSE All Africa 40 Index Tracker Service	2, 1
Report Sub Title	JSETCK02	10,1
Column headings		,1-22
Detail		
Field Name	**Field Description**	**Column No.**
Cons Code	Unique constituent code derived by FTSE	1
Constituent Name	Name of constituent (Tradable instrument as provided by FTSE)	2
SEDOL	Stock Exchange Daily Official List identifier, a unique identifier of securities used in the United Kingdom and Ireland for clearing purposes	3
ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally	4
Country/Market Code	Country/Market Codefor constituent (SAF)	5
Exchange Code	Primary exchange code for constituent as defined by FTSE (e.g. AAS = Australian Securities Exchange and NCT = Toronto Stock Exchange)	6
ISO Code	ISO currency code for constituent (ZAR)	7
Index Marker	Each index is identified by a unique code	8
Closing Subsector Code	Closing ICB sub-sector code as at market close	9

New Subsector Code	New ICB sub-sector code for the next day market open	10
Closing Price	Closing price at market close in Rand	11
Price Adjustment Factor	Price adjustment factor, e.g. in the case of a corporate action related to a capital repayment	12
Adjusted Price	Opening price for the next trading day in Rand	13
Previous Shares in Issue	Shares in issue figure at market close	14
New Shares in Issue	New shares in issue figure for next day market open	15
Previous Investibility Weight	Percentage of shares in issue included in index calculation at market close (i.e. free float)	16
New Investibility Weight	New free float percentage for next day market open	17
Previous Capping Factor	The currently applied constituent market capitalisation adjustment factor on the constituent as at today. This value is a decimal number but is only shown if the value is affected by the amendment.	18
New Capping Factor	The constituent market capitalisation adjustment factor on the constituent as it will be on the next trading day. This value is a decimal number but is only shown if the value is affected by the amendment.	19
Secondary Line	Indicates that the company has multiple lines of stock included in the index - Y/N indicator	20
Amendment Code	FTSE code for weighting and housekeeping amendments	21
Amendment Notes	Details, where available, on FTSE amendment code	22

7.3.1 Stock level data – Ex-dividend changes

CSV Report(s)

Report Name	AAAAt<DDMM>.csv	
Report type	**CSV**	
Field Delimiter	comma ","	
Section Delimiter	YYYYYYYYYY	
File Delimiter	XXXXXXXXXX	
Total rows	Varies	
Total columns	Fixed - 16	
Heading		
	Actual/<Pattern>/(Example)	**Row, Column**
Report Date	<dd/mm/yyyy>(a) an	1, 1
Report Title	FTSE/JSE All Africa 40 Index Tracker Service	2, 1
Report Sub Title	JSETCK03	15,1
Column headings		,1-16
Detail		
Field Name	**Field Description**	**Column No.**
Cons Code	Unique constituent code derived by FTSE	1
Constituent Name	Name of constituent	2
SEDOL	Stock Exchange Daily Official List identifier, a unique identifier of securities used in the United Kingdom and Ireland for clearing purposes	3
ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally.	4
Country/Market Code	Country/Market Codefor constituent (SAF)	5
Exchange Code	Primary exchange code for constituent as defined by FTSE (e.g. AAS = Australian Securities Exchange and NCT = Toronto Stock Exchange)	6
Shares in Issue	Shares in issue figure used in the index series	7
Investibility Weighting	Percentage of shares in issue included in index calculation (i.e. free float)	8
Secondary Line	Indicates that the company has multiple lines of stock included in the index - Y/N indicator	9

Ex-Dividend Date	Date the security is XD	10
Dividend Amount	Dividend amount in Rand	11
ISO Currency Code	ISO code for constituent	12
Index Marker	String of max 12 index codes to which this constituent/tradable instrument belongs	13
XD Adjustment Value	Ex-dividend adjustment value for constituent	14
FTSE Dividend Code	FTSE codes for the types of dividend payments	15
FTSE Dividend Notes	Details, where available, on FTSE dividend code	16

7.4 OPENING CONSTITUENTS DATA FILE

CSV Report(s)

Report Name	AAAAc<DDMM>.csv	
Report type	**CSV**	
Field Delimiter	comma ","	
Section Delimiter	YYYYYYYYYY	
File Delimiter	XXXXXXXXXX	
Total rows	Varies	
Total columns	Fixed - 25	
Heading		
	Actual/<Pattern>/(Example)	**Row, Column**
Report Date	<dd/mm/yyyy>(a) an	1, 1
Report Title	FTSE/JSE All Africa 40 Index Opening Constituent Service	2, 1
Column headings		4,25
Detail		
Field Name	**Field Description**	**Column No.**
Cons code	Unique constituent code derived by FTSE	1
SEDOL	Stock Exchange Daily Official List identifier, a unique identifier of securities used in the United Kingdom and Ireland for clearing purposes	2
ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally	3
Constituent name	Name of constituent (Tradable instrument as provided by FTSE)	4
Country/Market Code	Country/Market Codefor constituent (SAF)	5
ISO code	ISO currency code for constituent (ZAR)	6
Exchange code	Primary exchange code for constituent as defined by FTSE (e.g. AAS = Australian Securities Exchange and NCT = Toronto Stock Exchange)	7
Price	Closing price	8
Shares in Issue	Shares in issue figure used in the index series	9
Investibility Weighting Factor	Percentage of shares in issue included in index calculation (i.e. free float)	10

Industry Code	ICB industry code	11
Supersector Code	ICB super sector code	12
Sector Code	ICB sector code	13
Subsector Code	ICB sub-sector code	14
Secondary Line	Indicates that the company has multiple lines of stock included in the index - Y/N indicator	15
Dividend Yield	Dividend yield per constituent	16
Mkt Cap (USD) before investibility weight	Gross market capitalisation (i.e. before the application of any investability weightings) in USD millions at market close	17
Mkt Cap (USD) after investibility weight	Adjusted market capitalisation (i.e. gross market capitalisation multiplied by the investability weighting factor) in USD millions at market close	18
Capping Factor	Constituent market capitalisation adjustment factor incorporating the fundamental factor	19
Mkt Cap (USD) after Capping Factor	Net market capitalisation (i.e. after the application of the weight adjustment factor and free float) in USD millions at market close	20
% Wt FTSE/JSE All Africa 40 Index	Percentage weighting within the Index	21
% Wt Country/Market	Percentage weighting within Country	22
%Wt Industry	Percentage weighting within Industry	23
%Wt Sector	Percentage weighting within Sector	24
Index Marker	String of max 12 index codes to which this constituent/tradable instrument belongs	25

7.5 FIVE DAY TRACKER DATA FILE

CSV Report(s)

Report Name	AAAAt<DDMM>.csv	
Report type	**CSV**	
Field Delimiter	comma ","	
Section Delimiter	YYYYYYYYYY	
File Delimiter	XXXXXXXXXX	
Total rows	Varies	
Total columns	Fixed - 24	
Heading		
	Actual/<Pattern>/(Example)	**Row, Column**
Report Date	<dd/mm/yyyy>(a) an	1, 1
Report Title	FTSE/JSE All Africa 40 Index Five Day Tracker Service	2, 1
Report Sub Title	JSETCK02	10,1
Column headings		,1-24
Detail		
Field Name	**Field Description**	**Column No.**
Last Modified	The date on which the amendment was last changed (When an amendment does not have any changes, the previously published date is resent - DD/MM/YYYY)	1
Effective Date	The date on which the amendment will be applied to the constituent (DD/MM/YYYY)	2
Cons Code	Unique constituent code derived by FTSE	3
Constituent Name	Name of constituent (Tradable instrument as provided by FTSE)	4
SEDOL	Stock Exchange Daily Official List identifier, a unique identifier of securities used in the United Kingdom and Ireland for clearing purposes	5
ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally	6
Country/Market Code	Country/Market Code code for constituent (SAF)	7
Exchange Code	Primary exchange code for constituent as defined by FTSE (e.g. AAS = Australian Securities Exchange and NCT = Toronto Stock Exchange)	8

ISO Code	ISO currency code for constituent (ZAR)	9
Index Marker	Each index is identified by a unique code	10
Closing Subsector Code	Closing ICB sub-sector code as at market close	11
New Subsector Code	New ICB sub-sector code for the next day market open	12
Closing Price	Closing price at market close in Rand	13
Price Adjustment Factor	Price adjustment factor, e.g. in the case of a corporate action related to a capital repayment	14
Adjusted Price	Opening price for the next trading day in Rand	15
Previous Shares in Issue	Shares in issue figure at market close	16
New Shares in Issue	New shares in issue figure for next day market open	17
Previous Investibility Weight	Percentage of shares in issue included in index calculation at market close (i.e. free float)	18
New Investibility Weight	New free float percentage for next day market open	19
Previous Capping Factor	The currently applied constituent market capitalisation adjustment factor on the constituent as at today. This value is a decimal number but is only shown if the value is affected by the amendment.	20
New Capping Factor	The constituent market capitalisation adjustment factor on the constituent as it will be on the next trading day. This value is a decimal number but is only shown if the value is affected by the amendment.	21
Secondary Line	Indicates that the company has multiple lines of stock included in the index - Y/N indicator	22
Amendment Code	FTSE code for weighting and housekeeping amendments	23
Amendment Notes	Details, where available, on FTSE amendment code	24

7.6 INDICATIVE REVIEW DATA FILE

CSV Report(s)

Report Name	AAAAc<DDMM>.csv	
Report type	**CSV**	
Field Delimiter	comma ","	
Section Delimiter	YYYYYYYYYY	
File Delimiter	XXXXXXXXXX	
Total rows	Varies	
Total columns	Fixed - 25	
Heading		
	Actual/<Pattern>/(Example)	**Row, Column**
Report Date	<dd/mm/yyyy>(a) an	1, 1
Report Title	FTSE/JSE All Africa 40 Index Indicative Review Service	2, 1
Column headings		4,25
Detail		
Field Name	**Field Description**	**Column No.**
Cons code	Unique constituent code derived by FTSE	1
SEDOL	Stock Exchange Daily Official List identifier, a unique identifier of securities used in the United Kingdom and Ireland for clearing purposes	2
ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally	3
Constituent name	Name of constituent (Tradable instrument as provided by FTSE)	4
Country/Market Code	Country/Market Code code for constituent (SAF)	5
ISO code	ISO currency code for constituent (ZAR)	6
Exchange code	Primary exchange code for constituent as defined by FTSE (e.g. AAS = Australian Securities Exchange and NCT = Toronto Stock Exchange)	7
Price	Closing price	8
Shares in Issue	Shares in issue figure used in the index series	9
Investibility Weighting Factor	Percentage of shares in issue included in index calculation (i.e. free float)	10

Industry Code	ICB industry code	11
Supersector Code	ICB super sector code	12
Sector Code	ICB sector code	13
Subsector Code	ICB sub-sector code	14
Secondary Line	Indicates that the company has multiple lines of stock included in the index - Y/N indicator	15
Dividend Yield	Dividend yield per constituent	16
Mkt Cap (USD) before investibility weight	Gross market capitalisation (i.e. before the application of any investability weightings) in USD millions at market close	17
Mkt Cap (USD) after investibility weight	Adjusted market capitalisation (i.e. gross market capitalisation multiplied by the investability weighting factor) in USD millions at market close	18
Capping Factor	Constituent market capitalisation adjustment factor incorporating the fundamental factor	19
Mkt Cap (USD) after Capping Factor	Net market capitalisation (i.e. after the application of the weight adjustment factor and free float) in USD millions at market close	20
% Wt FTSE/JSE All Africa 40 Index	Percentage weighting within the Index	21
% Wt Country/Market	Percentage weighting within Country	22
%Wt Industry	Percentage weighting within Industry	23
%Wt Sector	Percentage weighting within Sector	24
Index Marker	String of max 12 index codes to which this constituent/tradable instrument belongs	25