

# All Share Minimum Variance Indices

## 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 2024	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](mailto: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 its 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
jsmvv	FTSE/JSE All-Share Minimum Variance Index Valuation Service	Index Values
jsmvc	FTSE/JSE All-Share Minimum Variance Index Constituent Service	Constituents
jsmvt	FTSE/JSE All-Share Minimum Variance Index Tracker Service	Trackers
jsmvo	FTSE/JSE All-Share Minimum Variance Index Open Constituent Service	Opening Constituents
jsmvf	FTSE/JSE All-Share Minimum Variance Index Five Day Tracker Service	5 Day Trackers
jsmvr	FTSE/JSE All-Share Minimum Variance Index Indicative Review Service	Indicative Review

## 7 FTSE / JSE ALL SHARE MINIMUM VARIANCE PRODUCT MAKEUP

### 7.1 VALUATIONS DATA FILES (INDEX VALUES)

#### CSV Report(s)

<b>Report Name</b>	AAAAv<DDMM>.csv	
<b>Report type</b>	CSV	
<b>Delimiter</b>	comma ",",	
<b>Section Delimiter</b>	YYYYYYYYYYY	
<b>File Delimiter</b>	XXXXXXXXXX	
<b>Total rows</b>	Varies	
<b>Total columns</b>	Fixed - 23	
<b>Heading</b>		
	<b>Actual/&lt;Pattern&gt;/&lt;Example&gt;</b>	<b>Row, Column</b>
<b>Report Date</b>	<dd/mm/yyyy>(a) an	1, 1
<b>Report Title</b>	FTSE/JSE All-Share Minimum Variance Index Valuation Service	2, 1
<b>Column headings</b>		4,1-23
<b>Detail</b>		
<b>Field Name</b>	<b>Field Description</b>	<b>Column No.</b>
Index Code	Each index is identified by a unique code	1
Index/Sector Name	Index sector name	2
Number of constituents	Number of lines of stock included in index calculation (including secondary lines), as at today's market close	3
Price Index (ZAR)	Index price in Rands	4
Price Index (USD)	Index price in US Dollars	5
Price Index (EUR)	Index price in EUROS	6
Price Index (GBP)	Index price in British Pounds	7
Price Index (JPY)	Index price in Yen	8
Price Index (AUD)	Index price in Australian Dollars	9
Total Return Index (ZAR)	Today's total return index value in Rands	10



Total Return Index (USD)	Today's total return index value in US Dollars	11
Total Return Index (EUR)	Today's total return index value in EURO	12
Total Return Index (GBP)	Today's total return index value in British Pounds	13
Total Return Index (JPY)	Today's total return index value in Yen	14
Total Return Index (AUD)	Today's total return index value in Australian Dollars	15
Mkt Cap (ZAR)	Market capitalisation in Rands	16
Mkt Cap (USD)	Market capitalisation in US Dollars	17
Mkt Cap (EUR)	Market capitalisation in EURO	18
Mkt Cap (GBP)	Market capitalisation in British Pounds	19
Mkt Cap (JPY)	Market capitalisation in Japanese Yuan	20
Mkt Cap (AUD)	Market capitalisation in Australian Dollars	21
Dividend yield	Dividend yield of the index	22
XD adjustment (YTD)	Ex-dividend adjustment year to date	23

## 7.2 CONSTITUENTS DATA FILES

### CSV Report(s)

<b>Report Name</b>	AAAAc<DDMM>.csv	
<b>Report type</b>	CSV	
<b>Field Delimiter</b>	comma ","	
<b>Section Delimiter</b>	YYYYYYYYYYY	
<b>File Delimiter</b>	XXXXXXXXXXX	
<b>Total rows</b>	Varies	
<b>Total columns</b>	Fixed - 22	
<b>Heading</b>		
	<b>Actual/&lt;Pattern&gt;/&lt;Example&gt;</b>	<b>Row, Column</b>
<b>Report Date</b>	<dd/mm/yyyy>(a) an	1, 1
<b>Report Title</b>	FTSE/JSE All-Share Minimum Variance Index Constituent Service	2, 1
<b>Column headings</b>		4,1-22
<b>Detail</b>		
<b>Field Name</b>	<b>Field Description</b>	<b>Column No.</b>
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
Local Market Code	Equity Alpha Code	3
ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally	4
Constituent Name	Name of constituent (Tradable instrument as provided by FTSE)	5
Country/Market code	Country/Market code for constituent (SAF)	6
ISO Code	ISO currency code for constituent (ZAR)	7
Exchange Code	Primary exchange code for constituent as defined by FTSE (e.g. AAS = Australian Securities Exchange and NCT = Toronto Stock Exchange)	8
Price	Closing price in ZAR	9
Shares in Issue	Shares in issue figure used in the index series	10

Weighting	Constituent market capitalisation adjustment factor.	11
Industry	Industry code	12
Supersector	Super sector code	13
Sector	ICB sector code	14
Subsector	ICB sub-sector code	15
Dividend Yield	Dividend yield per constituent	16
Mkt Cap (ZAR) before investability weight	Gross market capitalisation (i.e. before the application of any investability weightings) in Rand millions at market close	17
Mkt Cap (ZAR) after investability weight	Net market capitalisation (i.e. after the application of the weight adjustment factor and free float) in Rand millions at market close	18
Minimum Variance Factor	Minimum variance factor	19
Mkt Cap (ZAR) after Minimum Variance Factor	Net market capitalisation after the application of minimum variance factor	20
% Weight within FTSE/JSE All-Share Minimum Variance Index	Percentage weighting within the Index	21
FTSE Index Marker	String of max 12 index codes to which this constituent/tradable instrument belongs	22

## 7.3 TRACKERS DATA FILES

### 7.3.1 Index Level data

#### CSV Report(s)

<b>Report Name</b>	AAAAt<DDMM>.csv	
<b>Report type</b>	CSV	
<b>Field Delimiter</b>	comma ","	
<b>Section Delimiter</b>	YYYYYYYYYYY	
<b>File Delimiter</b>	XXXXXXXXXXX	
<b>Total rows</b>	Varies	
<b>Total columns</b>	Fixed - 9	
<b>Heading</b>		
	<b>Actual/&lt;Pattern&gt;/&lt;Example&gt;</b>	<b>Row, Column</b>
<b>Report Date</b>	<dd/mm/yyyy>(a) an	1, 1
<b>Report Title</b>	FTSE/JSE All-Share Minimum Variance Index Tracker Service	2, 1
<b>Report Sub Title</b>	TRACK01 - Index level data	4,1
<b>Column headings</b>		6,1-9
<b>Detail</b>		
<b>Field Name</b>	<b>Field Description</b>	<b>Column No.</b>
Index Code	Each index is identified by a unique code	1
Index/Sector Name	Index sector name	2
Old Number of Constituents	Number of constituents included in the index calculation (including secondary lines), as at market close	3
New Number of Constituents	Adjusted number of constituents included in the index calculation (including secondary lines), after effected changes	4
Previous Market Capitalisation	Previous closing weighted market capitalization	5
New Market Capitalisation	Current closing weighted market capitalization, after amendments effective today	6
Previous Divisor	Index divisor as at market close	7
New Divisor	Adjusted index divisor after effected changes	8
XD Adjustment Value	Total ex-dividend adjustment value for the index	9

### 7.3.2 Stock level data – weighting amendments

#### CSV Report(s)

<b>Report Name</b>	AAAAAt<DDMM>.csv	
<b>Report type</b>	CSV	
<b>Field Delimiter</b>	comma ","	
<b>Section Delimiter</b>	YYYYYYYYYYY	
<b>File Delimiter</b>	XXXXXXXXXXX	
<b>Total rows</b>	Varies	
<b>Total columns</b>	Fixed - 22	
<b>Heading</b>		
	<b>Actual/&lt;Pattern&gt;/&lt;Example&gt;</b>	<b>Row, Column</b>
<b>Report Date</b>	<dd/mm/yyyy>(a) an	1, 1
<b>Report Title</b>	FTSE/JSE All-Share Minimum Variance Index Tracker Service	2, 1
<b>Report Sub Title</b>	TRACK02 - Stock level data - weighting amendments	10,1
<b>Column headings</b>		,1-22
<b>Detail</b>		
<b>Field Name</b>	<b>Field Description</b>	<b>Column No.</b>
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
Local Market Code	Equity Alpha Code	4
ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally	5
Country/Market code	Country/Market code for constituent (SAF)	6

Exchange Code	Primary exchange code for constituent as defined by FTSE (e.g. AAS = Australian Securities Exchange and NCT = Toronto Stock Exchange)	7
Currency Code	ISO currency code for constituent (ZAR)	8
Index Marker	Each index is identified by a unique code	9
Closing Subsector Code	Closing ICB sub-sector code as at market close	10
New Subsector Code	New ICB sub-sector code for the next day market open	11
Closing Price	Closing price at market close in Rand	12
Price Adjustment Factor	Price adjustment factor, e.g. in the case of a corporate action related to a capital repayment	13
Adjusted Price	Opening price for the next trading day in Rand	14
Current Shares in Issue	Shares in issue figure at market close	15
New Shares in Issue	New shares in issue figure for next day market open	16
Closing Investability Weight	Percentage of shares in issue included in index calculation at market close (i.e. free float)	17
New Investability Weight	New free float percentage for next day market open	18
Current Minimum Variance 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.	19
New Minimum Variance 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.	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)

<b>Report Name</b>	AAAAt<DDMM>.csv	
<b>Report type</b>	CSV	
<b>Field Delimiter</b>	comma ","	
<b>Section Delimiter</b>	YYYYYYYYYYY	
<b>File Delimiter</b>	XXXXXXXXXXX	
<b>Total rows</b>	Varies	
<b>Total columns</b>	Fixed - 17	
<b>Heading</b>		
	<b>Actual/&lt;Pattern&gt;/&lt;Example&gt;</b>	<b>Row, Column</b>
<b>Report Date</b>	<dd/mm/yyyy>(a) an	1, 1
<b>Report Title</b>	FTSE/JSE All-Share Minimum Variance Index Tracker Service	2, 1
<b>Report Sub Title</b>	TRACK03 - Stock level data - Ex-dividend changes	15,1
<b>Column headings</b>		,1-17
<b>Detail</b>		
<b>Field Name</b>	<b>Field Description</b>	<b>Column No.</b>
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
Local Market Code	Equity Alpha Code	4
ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally.	5
Country/Market code	Country/Market code for constituent (SAF)	6
Exchange Code	Primary exchange code for constituent as defined by FTSE (e.g. AAS = Australian Securities Exchange and NCT = Toronto Stock Exchange)	7
Subsector Code	ICB Subsector Code	8
Shares in Issue	Shares in issue figure used in the index series	9

Investability Weight	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).	10
Ex-Dividend Date	Date the security is XD	11
Dividend Amount	Dividend amount in Rand	12
Currency Code	ISO currency code for constituent (ZAR)	13
Index Marker	String of max 12 index codes to which this constituent/tradable instrument belongs	14
XD Adjustment Value	Ex-dividend adjustment value for constituent	15
FTSE Dividend Code	FTSE codes for the types of dividend payments	16
FTSE Dividend Notes	Details, where available, on FTSE dividend code	17



## 7.4 OPENING CONSTITUENTS DATA FILE

### CSV Report(s)

<b>Report Name</b>	AAAAc<DDMM>.csv	
<b>Report type</b>	CSV	
<b>Field Delimiter</b>	comma ","	
<b>Section Delimiter</b>	YYYYYYYYYYY	
<b>File Delimiter</b>	XXXXXXXXXXX	
<b>Total rows</b>	Varies	
<b>Total columns</b>	Fixed - 22	
<b>Heading</b>		
	<b>Actual/&lt;Pattern&gt;/&lt;Example&gt;</b>	<b>Row, Column</b>
<b>Report Date</b>	<dd/mm/yyyy>(a) an	1, 1
<b>Report Title</b>	FTSE/JSE All-Share Minimum Variance Index Open Constituent Service	2, 1
<b>Column headings</b>		4,1-22
<b>Detail</b>		
<b>Field Name</b>	<b>Field Description</b>	<b>Column No.</b>
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
Local Market Code	Equity Alpha Code	3
ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally	4
Constituent Name	Name of constituent (Tradable instrument as provided by FTSE)	5
Country/Market code	Country/Market code for constituent (SAF)	6
ISO Code	ISO currency code for constituent (ZAR)	7
Exchange Code	Primary exchange code for constituent as defined by FTSE (e.g. AAS = Australian Securities Exchange and NCT = Toronto Stock Exchange)	8
Price	Closing price in ZAR	9
Shares in Issue	Shares in issue figure used in the index series	10

Weighting	Constituent market capitalisation adjustment factor.	11
Industry	Industry code	12
Sector	ICB sector code	13
Supersector	Super sector code	14
Subsector	ICB sub-sector code	15
Dividend Yield	Dividend yield per constituent	16
Mkt Cap (ZAR) before investability weight	Gross market capitalisation (i.e. before the application of any investability weightings) in Rand millions at market close	17
Mkt Cap (ZAR) after investability weight	Net market capitalisation (i.e. after the application of the weight adjustment factor and free float) in Rand millions at market close	18
Minimum Variance Factor	Minimum variance factor	19
Mkt Cap (ZAR) after Minimum Variance Factor	Net market capitalisation after the application of minimum variance factor	20
% Weight within FTSE/JSE All-Share Minimum Variance Index	Percentage weighting within the Index	21
FTSE Index Marker	String of max 12 index codes to which this constituent/tradable instrument belongs	22

## 7.5 FIVE DAY TRACKER DATA FILE

### CSV Report(s)

<b>Report Name</b>	AAAaf<DDMM>.csv	
<b>Report type</b>	CSV	
<b>Field Delimiter</b>	comma ",",	
<b>Section Delimiter</b>	YYYYYYYYYYY	
<b>File Delimiter</b>	XXXXXXXXXXX	
<b>Total rows</b>	Varies	
<b>Total columns</b>	Fixed - 24	
<b>Heading</b>		
	<b>Actual/&lt;Pattern&gt;/&lt;Example&gt;</b>	<b>Row, Column</b>
<b>Report Date</b>	<dd/mm/yyyy>(a) an	1, 1
<b>Report Title</b>	FTSE/JSE All-Share Minimum Variance Index Five Day Tracker Service	2, 1
<b>Report Sub Title</b>		
<b>Column headings</b>		4,1-24
<b>Detail</b>		
<b>Field Name</b>	<b>Field Description</b>	<b>Column No.</b>
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
Local Market Code	Equity Alpha Code	6
ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally	7
Country/Market code	Country/Market code for constituent (SAF)	8

Exchange Code	Primary exchange code for constituent as defined by FTSE (e.g. AAS = Australian Securities Exchange and NCT = Toronto Stock Exchange)	9
Currency Code	ISO currency code for constituent (ZAR)	10
Index Marker	Each index is identified by a unique code	11
Closing Subsector Code	Closing ICB sub-sector code as at market close	12
New Subsector Code	New ICB sub-sector code for the next day market open	13
Closing Price	Closing price at market close in Rand	14
Price Adjustment Factor	Price adjustment factor, e.g. in the case of a corporate action related to a capital repayment	15
Adjusted Price	Opening price for the next trading day in Rand	16
Current Shares in Issue	Shares in issue figure at market close	17
New Shares in Issue	New shares in issue figure for next day market open	18
Closing Investability Weight	Percentage of shares in issue included in index calculation at market close (i.e. free float)	19
New Investability Weight	New free float percentage for next day market open	20
Current Minimum Variance 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.	21
New Minimum Variance 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.	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 FILES

### CSV Report(s)

<b>Report Name</b>	AAAAc<DDMM>.csv	
<b>Report type</b>	CSV	
<b>Field Delimiter</b>	comma ","	
<b>Section Delimiter</b>	YYYYYYYYYYY	
<b>File Delimiter</b>	XXXXXXXXXX	
<b>Total rows</b>	Varies	
<b>Total columns</b>	Fixed - 22	
<b>Heading</b>		
	<b>Actual/&lt;Pattern&gt;/&lt;Example&gt;</b>	<b>Row, Column</b>
<b>Report Date</b>	<dd/mm/yyyy>(a) an	1, 1
<b>Report Title</b>	FTSE/JSE All-Share Minimum Variance Index Indicative Review Service	2, 1
<b>Column headings</b>		4,1-22
<b>Detail</b>		
<b>Field Name</b>	<b>Field Description</b>	<b>Column No.</b>
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
CUSIP	Committee on Uniform Securities Identification Procedures (CUSIP), a unique identifier of securities specific to United States and Canada	3
ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally	4
Constituent Name	Name of constituent (Tradable instrument as provided by FTSE)	5
Country/Market code	Country/Market code for constituent (SAF)	6
ISO Code	ISO currency code for constituent (ZAR)	7
Exchange Code	Primary exchange code for constituent as defined by FTSE (e.g. AAS = Australian Securities Exchange and NCT = Toronto Stock Exchange)	8
Price	Closing price in ZAR	9

Shares in Issue	Shares in issue figure used in the index series	10
Weighting	Constituent market capitalisation adjustment factor.	11
Industry	Industry code	12
Supersector	Super sector code	13
Sector	ICB sector code	14
Subsector	ICB sub-sector code	15
Dividend Yield	Dividend yield per constituent	16
Mkt Cap (ZAR) before investability weight	Gross market capitalisation (i.e. before the application of any investability weightings) in Rand millions at market close	17
Mkt Cap (ZAR) after investability weight	Net market capitalisation (i.e. after the application of the weight adjustment factor and free float) in Rand millions at market close	18
Minimum Variance Factor	Minimum variance factor	19
Mkt Cap (ZAR) after Minimum Variance Factor	Net market capitalisation after the application of minimum variance factor	20
% Weight within FTSE/JSE All-Share Minimum Variance Index	Percentage weighting within the Index	21
FTSE Index Marker	String of max 12 index codes to which this constituent/tradable instrument belongs	22