Factor Indices

Non-Live Data Products Specifications

Version: **2.0**

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1 VERSION CONTROL

Version	Author	Date	Reason for Change
0.2	Tshepo Modise	30 June 2017	Initial Document Publication
2.0	Tshepo Modise	March 2020	1. Removed all references to TIDM and replaced with Local Market Code 2. Addition of section 4 and 5

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
zafvv	FTSE/JSE All-Share Value Factor Index – Valuations	Index Values
zafvc	FTSE/JSE All-Share Value Factor Index – Constituents	Constituents
zafvt	FTSE/JSE All-Share Value Factor Index – Tracker	Trackers
zafvo	FTSE/JSE All-Share Value Factor Index – Open Constituents	Opening Constituents
zafvf	FTSE/JSE All-Share Value Factor Index – Five Day Tracker	5 Day Trackers
zafvr	FTSE/JSE All-Share Value Factor Index – Indicative Review	Indicative Review
zaffv	FTSE/JSE All-Share Quality Factor Index – Valuations	Index Values
zaffc	FTSE/JSE All-Share Quality Factor Index – Constituents	Constituents
zafft	FTSE/JSE All-Share Quality Factor Index – Tracker	Trackers
zaffo	FTSE/JSE All-Share Quality Factor Index – Open Constituents	Opening Constituents
zafff	FTSE/JSE All-Share Quality Factor Index – Five Day Tracker	5 Day Trackers
zaffr	FTSE/JSE All-Share Quality Factor Index – Indicative Review	Indicative Review
zafvfv	FTSE/JSE All-Share Volatility Factor Index – Valuations	Index Values
zafvfc	FTSE/JSE All-Share Volatility Factor Index – Constituents	Constituents
zafvft	FTSE/JSE All-Share Volatility Factor Index – Tracker	Trackers
zafvfo	FTSE/JSE All-Share Volatility Factor Index – Open Constituents	Opening Constituents
zafvff	FTSE/JSE All-Share Volatility Factor Index – Five Day Tracker	5 Day Trackers
zafvfr	FTSE/JSE All-Share Volatility Factor Index – Indicative Review	Indicative Review
zafsv	FTSE/JSE All-Share Size Factor Index – Valuations	Index Values
zafsc	FTSE/JSE All-Share Size Factor Index – Constituents	Constituents
zafst	FTSE/JSE All-Share Size Factor Index – Tracker	Trackers
zafso	FTSE/JSE All-Share Size Factor Index – Open Constituents	Opening Constituents
zafsf	FTSE/JSE All-Share Size Factor Index – Five Day Tracker	5 Day Trackers
zafsr	FTSE/JSE All-Share Size Factor Index – Indicative Review	Indicative Review
zafdv	FTSE/JSE All-Share Yield Factor Index – Valuations	Index Values
zafdc	FTSE/JSE All-Share Yield Factor Index – Constituents	Constituents
zafdt	FTSE/JSE All-Share Yield Factor Index – Tracker	Trackers
zafdo	FTSE/JSE All-Share Yield Factor Index – Open Constituents	Opening Constituents
zafdf	FTSE/JSE All-Share Yield Factor Index – Five Day Tracker	5 Day Trackers
zafdr	FTSE/JSE All-Share Yield Factor Index – Indicative Review	Indicative Review
zafov	FTSE/JSE All-Share Volatility Focused Factor Index – Valuations	Index Values
zafoc	FTSE/JSE All-Share Volatility Focused Factor Index – Constituents	Constituents
zafot	FTSE/JSE All-Share Volatility Focused Factor Index – Tracker	Trackers

zafoo	FTSE/JSE All-Share Volatility Focused Factor Index – Open Constituents	Opening Constituents
zafof	FTSE/JSE All-Share Volatility Focused Factor Index – Five Day Tracker	5 Day Trackers
zafor	FTSE/JSE All-Share Volatility Focused Factor Index – Indicative Review	Indicative Review
zafmv	FTSE/JSE All-Share Momentum Factor Index – Valuations	Index Values
zafmc	FTSE/JSE All-Share Momentum Factor Index – Constituents	Constituents
zafmt	FTSE/JSE All-Share Momentum Factor Index – Tracker	Trackers
zafmo	FTSE/JSE All-Share Momentum Factor Index – Open Constituents	Opening Constituents
zafmf	FTSE/JSE All-Share Momentum Factor Index – Five Day Tracker	5 Day Trackers
zafmr	FTSE/JSE All-Share Momentum Factor Index – Indicative Review	Indicative Review
zafcv	FTSE/JSE All-Share Comprehensive Factor Index – Valuations	Index Values
zafcc	FTSE/JSE All-Share Comprehensive Factor Index – Constituents	Constituents
zafct	FTSE/JSE All-Share Comprehensive Factor Index – Tracker	Trackers
zafco	FTSE/JSE All-Share Comprehensive Factor Index – Open Constituents	Opening Constituents
zafcf	FTSE/JSE All-Share Comprehensive Factor Index – Five Day Tracker	5 Day Trackers
zafcr	FTSE/JSE All-Share Comprehensive Factor Index – Indicative Review	Indicative Review

7 FTSE / JSE ALL SHARE FACTOR 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 - 23	
Heading		
	Actual/<Pattern>/(Example)	**Row, Column**
Report Date	<dd/mm/yyyy>(a) an	1, 1
Report Title		2, 1
Column headings		4,23
	Detail	
Field Name	**Field Description**	**Column No.**
Index Code	Each index is identified by a unique code	1
Index/Sector Name	Index or 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
USD Index	Capital Index value derived from constituent prices in US Dollar	4
GBP Index	Capital Index value derived from constituent prices in British Pounds	5
EUR Index	Capital Index value derived from constituent prices in EURO's	6
JPY Index	Capital Index value derived from constituent prices in Yen	7
AUD Index	Capital Index value derived from constituent prices in Australian Dollars based in AUD currency	8
Local Index	Capital Index value derived from constituent prices in Rand (ZAR)based in Local currency	9
USD TRI	Total Return Index value derived from constituent prices in US Dollar	10

GBP TRI	Total Return Index value derived from constituent prices in British Pound	11
EUR TRI	Total Return Index value derived from constituent prices in EURO	12
JPY TRI	Total Return Index value derived from constituent prices in Yen	13
AUD TRI	Total Return Index value derived from constituent prices in Australian Dollars	14
Local TRI	Total Return Index value derived from constituent prices in Rand (ZAR)	15
Mkt Cap (USD)	Net market capitalisation (i.e. after the application of free float and weight adjustment factor) in USD millions at market close	16
Mkt Cap (GBP)	Net market capitalisation (i.e. after the application of free float and weight adjustment factor) in GBP millions at market close	17
Mkt Cap (EUR)	Net market capitalisation (i.e. after the application of free float and weight adjustment factor) in EUR millions at market close	18
Mkt Cap (JPY)	Net market capitalisation (i.e. after the application of free float and weight adjustment factor) in JPY millions at market close	19
Mkt Cap (AUD)	Net market capitalisation (i.e. after the application of free float and weight adjustment factor) in AUD millions at market close	20
Mkt Cap (Local)	Net market capitalisation (i.e. after the application of free float and weight adjustment factor) in Rand millions at market close	21
XD Adjustment (YTD)	Ex-dividend adjustment year to date	22
Dividend Yield	Dividend yield of the index	23

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 - 22	
Heading		
	Actual/<Pattern>/(Example)	**Row, Column**
Report Date	<dd/mm/yyyy>(a) an	1, 1
Report Title		2, 1
Column headings		4,22
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
Local Markert Code	Equity Alpha Code	4
Constituent Name	Name of constituent (Tradable instrument as provided by FTSE)	5
Country Code	Country 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
Investability Weight	Percentage of shares in issue included in index calculation (i.e. free float)	11

Industry Code	ICB industry code	12
Supersector Code	ICB super sector code	13
Sector Code	ICB sector code	14
Subsector Code	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	Adjusted market capitalisation (i.e. gross market capitalisation multiplied by the investability weighting factor) in Rand millions at market close	18
Weight Adjustment Factor	Constituent market capitalisation adjustment factor incorporating the fundamental factor	19
Mkt Cap (ZAR) after Fundamental Factor	Net market capitalisation (i.e. after the application of the weight adjustment factor and free float) in Rand millions at market close	20
% wght in Index	Percentage weighting within the Index	21
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)

Report Name	AAAAt<DDMM>.csv	
Report type	**CSV**	
Field Delimiter	comma ","	
Section Delimiter	YYYYYYYYYY	
File Delimiter	XXXXXXXXXX	
Total rows	Varies	
Total columns	Fixed - 9	
Heading		
	Actual/<Pattern>/(Example)	**Row, Column**
Report Date	<dd/mm/yyyy>(a) an	1, 1
Report Title		2, 1
Report Sub Title	TRACK01 - Index level data	4,1
Column headings		6,9
Detail		
Field Name	**Field Description**	**Column No.**
Index Code	Each index is identified by a unique code	1
Index/Sector Name	Index or sector name	2
Previous 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	Net market capitalisation (i.e. after the application of free float and weight adjustment factor) of the index in Rand millions, at market close	5
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)	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)

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		2, 1
Report Sub Title	TRACK02 - Stock level data - weighting amendments	10,1
Column headings		12,22
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
Local Market Code	Equity Alpha Code	5
Country Code	Country 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

ISO Code	ISO currency code for constituent (ZAR)	8
Index Marker	String of max 12 index codes to which this constituent/tradable instrument belongs	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
Previous 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
Previous 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
Previous WAF	Weight adjustment factor as at market close	19
New WAF	New weight adjustment factor for next day market open	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 - 17	
Heading		
	Actual/<Pattern>/(Example)	**Row, Column**
Report Date	<dd/mm/yyyy>(a) an	1, 1
Report Title		2, 1
Report Sub Title	TRACK03 - Stock level data - Ex-dividend changes	Varies,1
Column headings		Varies,17
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
Local Market Code	Equity Alpha Code	5
Country Code	Country 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 sub-sector 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 (i.e. free float)	10

Ex-Dividend Date	Date the security is XD	11
Dividend Amount	Dividend amount in Rand	12
ISO 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 FILES

CSV Report(s)

Report Name	AAAAo<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		2, 1
Column headings		4,22
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
Local Market Code	Equity Alpha Code	4
Constituent Name	Name of constituent (Tradable instrument as provided by FTSE)	5
Country Code	Country 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	Opening price for the next trading in Rand	9
Shares in issue	Shares in issue figure for next day market open	10
Investability Weight	Free float for next day market open	11

Industry Code	ICB industry code	12
Supersector Code	ICB super sector code	13
Sector Code	ICB sector code	14
Subsector Code	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 for next day market open	17
Mkt Cap (ZAR) after Investability Weight	Adjusted market capitalisation (i.e. gross market capitalisation multiplied by the investability weighting factor) in Rand millions for next day market open	18
Weight Adjustment Factor	Constituent market capitalisation adjustment factor incorporating the fundamental factor for the next day market open	19
Mkt Cap (ZAR) after Fundamental Factor	Net market capitalisation (i.e. after the application of the weight adjustment factor and free float) in Rand millions for next day market open	20
% wght in Index	Percentage weighting within the index for next day market open	21
Index Marker	String of max 12 index codes to which this constituent/tradable instrument belongs	22

7.5 FIVE DAY TRACKER DATA FILES

CSV Report(s)

Report Name	AAAAf<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		2, 1
Report Sub Title		
Column headings		4,24
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
Local Market Code	Equity Alpha Code	7
Country Code	Country 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

ISO Code	ISO currency code for constituent (ZAR)	10
Index marker	String of max 12 index codes to which this constituent/tradable instrument belongs	11
Current Subsector Code	Closing ICB sub-sector code as at market close	12
New Subsector Code	New ICB sub-sector code for market open on effective date	13
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	Indicative opening price in Rand for market open on effective date (adjustment based on market close)	16
Current Shares in Issue	Shares in issue figure at market close	17
New Shares In Issue	New shares in issue figure for market open on effective date	18
Current 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 market open on effective date	20
Current WAF	Weight adjustment factor as at market close	21
New WAF	Indicative weight adjustment factor for market open on effective date	22
Amendment Code	FTSE code for weighting and housekeeping amendments	23
Notes	Details, where available, on FTSE amendment code	24

7.6 INDICATIVE REVIEW DATA FILES

CSV Report(s)

Report Name	AAAAr<DDMM>.csv	
Report Type	**CSV**	
Field 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		2, 1
Column headings		4,21
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 Code	Country 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 in ZAR	8
Shares in issue	Indicative shares in issue figure for market open on review effective date	9
Investability Weight	Indicative free float for market open on review effective date	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
Dividend Yield	Dividend yield per constituent	15
Mkt Cap (ZAR) before Investability Weight	Indicative gross market capitalisation (i.e. before the application of any investability weightings) in Rand millions for market open on review effective date	16
Mkt Cap (ZAR) after Investability Weight	Indicative adjusted market capitalisation (i.e. gross market capitalisation multiplied by the investability weighting factor) in Rand millions for market open on review effective date	17
Weight Adjustment Factor	Indicative weight adjustment factor for market open on review effective date	18
Mkt Cap (ZAR) after Fundamental Factor	Indicative net market capitalisation (i.e. after the application of the weight adjustment factor and free float) in Rand millions for market open on review effective date	19
% wght in Index	Indicative percentage weighting within the index for market open on review effective date	20
Index Marker	String of max 12 index codes to which this constituent/tradable instrument belongs	21