# Top 40 Minimum Variance Indices

# Non-Live Data Products Specifications

**Version:** ~~1~~2.0

**Created by:** JSE Market Data Department

**Date:** ~~April 2020~~February 2024

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## JSE Contact Details

**One Exchange Square**
**Gwen Lane**
**Sandown, 2196**

**Market Data Department: 27 11 520 7157 or email MDClients@jse.co.za**

**Website: www.jse.co.za**

## FTSE Russell Contact Details

**London Office**
**10 Paternoster Square,**
**LONDON EC4M 7LS**

**Client Services: + 44 (0)20 7866 1810 or email info@ftseRussell.com**

**Technical Support: + 44 (0)20 7866 1829 or email FJSEIndices@FTSERussell.com**

**Website: www.ftseRussell.com**

# 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 |
|---|---|---|
| j4mvv | FTSE/JSE Top 40 Minimum Variance Index Valuation Service | Index Values |
| j4mvc | FTSE/JSE Top 40 Minimum Variance Index Constituent Service | Constituents |
| j4mvt | FTSE/JSE Top 40 Minimum Variance Index Tracker Service | Trackers |
| j4mvo | FTSE/JSE Top 40 Minimum Variance Index Open Constituent Service | Opening Constituents |
| j4mvf | FTSE/JSE Top 40 Minimum Variance Index Five Day Tracker Service | 5 Day Trackers |
| j4mvr | FTSE/JSE Top 40 Minimum Variance Index Indicative Review Service | Indicative Review |

# 7 FTSE / JSE MINIMUM VARIANCE 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** | FTSE/JSE Top 40 Minimum Variance Index Valuation Service | 2, 1 |
| **Column headings** | | 4,1-23 |
| | **Detail** | |
| **Field Name** | **Field Description** | **Column No.** |
| 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)**

| | | |
|---|---|---|
| **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** | FTSE/JSE Top 40 Minimum Variance Index Constituent Service | 2, 1 |
| **Column headings** | | 4,1-22 |
| **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 |
| 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 Code~~Country/Market Code | ~~Country 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 Top 40 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)**

| | | |
|---|---|---|
| **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** | FTSE/JSE Top 40 Minimum Variance Index Tracker Service | 2, 1 |
| **Report Sub Title** | TRACK01 - Index level data | 4,1 |
| **Column headings** | | 6,1-9 |
| **Detail** | | |
| **Field Name** | **Field Description** | **Column No.** |
| 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)**

| | | |
|---|---|---|
| **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 Top 40 Minimum Variance Index Tracker Service | 2, 1 |
| **Report Sub Title** | TRACK02 - Stock level data - weighting amendments | 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 |
| Local Market Code | Equity Alpha Code | 4 |
| ISIN | The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally | 5 |
| ~~Country Code~~Country/Market Code | ~~Country 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)**

| | | |
|---|---|---|
| **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** | FTSE/JSE Top 40 Minimum Variance Index Tracker Service | 2, 1 |
| **Report Sub Title** | TRACK03 - Stock level data - Ex-dividend changes | 15,1 |
| **Column headings** | | ,1-17 |
| **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 |
| Local Market Code | Equity Alpha Code | 4 |
| ISIN | The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally. | 5 |
| ~~Country Code~~Country/Market Code | ~~Country 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)**

| | | |
|---|---|---|
| **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** | FTSE/JSE Top 40 Minimum Variance Index Open Constituent Service | 2, 1 |
| **Column headings** | | 4,1-22 |
| **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 |
| 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 Code~~Country/Market Code | ~~Country 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 Top 40 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)**

| | | |
|---|---|---|
| **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** | FTSE/JSE Top 40 Minimum Variance Index Five Day Tracker Service | 2, 1 |
| **Report Sub Title** | | |
| **Column headings** | | 4,1-24 |
| **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 |
| Local Market Code | Equity Alpha Code | 6 |
| ISIN | The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally | 7 |
| ~~Country Code~~Country/Market Code | ~~Country 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)**

| | | |
|---|---|---|
| **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** | FTSE/JSE Top 40 Minimum Variance Index Indicative Review Service | 2, 1 |
| **Column headings** | | 4,1-22 |
| **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 |
| 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 Code~~Country/Market Code | ~~Country 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 Top 40 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 |