

Capped All Share Indices

Non-Live Data Products Specifications

Version: 2.0

Created by: JSE Market Data Department

Date: November 2022

TABLE OF CONTENTS

1	VERSION CONTROL.....	4
2	DISCLAIMER	5
3	INTRODUCTION	5
3.1	FTP SITE AND FOLDERS	5
3.2	CONFIRMATION OF USER ID AND PASSWORD	5
4	SECTOR CLASSIFICATION	6
5	EXPLANATION OF THE INDEX TREATMENT FOR SPECIFIC CORPORATE ACTIONS (DUMMY LINES IN DATA PRODUCTS)	6
6	FILE LOCATIONS.....	7
6.1	FILES THAT WILL BE PLACED IN THE IDP FTP SERVER	7
7	FTSE / JSE CAPPED ALL SHARE PRODUCT MAKEUP	8
7.1	VALUATIONS DATA FILE (INDEX VALUES)	8
7.2	CONSTITUENTS DATA FILE	10
7.3	TRACKERS DATA FILE	12
7.3.1	<i>Index Level data</i>	12
7.3.2	<i>Stock level data – weighting amendments</i>	13
7.3.1	<i>Stock level data – Ex-dividend changes</i>	15
7.4	OPENING CONSTITUENTS DATA FILE	17
7.5	FIVE DAY TRACKER DATA FILE	19
7.6	INDICATIVE REVIEW DATA FILE	21

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	March 2020	Initial Document Publication
<u>2.0</u>	<u>Tshepo Modise</u>	<u>November 2022</u>	<u>Addition of js2t Tracker product</u>

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 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
js2v	FTSE/JSE Capped All Share Valuation Service	Index Values
js2c	FTSE/JSE Capped All Share Cons List	Constituents
jstc	FTSE/JSE Tracker Product	Trackers
<u>js2t</u>	<u>FTSE/JSE FTSE/JSE Capped All Share Tracker Service</u>	<u>Trackers</u>
js2o	FTSE/JSE Capped All Share Opening Constituents Service	Opening Constituents
js2f	FTSE/JSE Capped All Share Five Day Tracker Service	5 Day Trackers
js2r	FTSE/JSE Capped All Share Indicative Review Service	Indicative Review

Daily Performance - TRI	Percentage change from previous day's Total Return index close	10
% Weight Index	Percentage weighting within the Index	11

7.2 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 - 19	
Heading		
	Actual/<Pattern>/(Example)	Row, Column
Report Date	<dd/mm/yyyy>(a) an	1, 1
Report Title	FTSE/JSE Capped All Share Cons List	2, 1
Column headings		4,1-19
Detail		
Field Name	Field Description	Column No.
Cons Code	Unique constituent code derived by FTSE	1
ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally	2
Local Market Code	Equity Alpha Code	3
Company Name	Name of constituent (Tradable instrument as provided by FTSE)	4
Index Marker	String of max 12 index codes to which this constituent/tradable instrument belongs	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
Subsector Code	ICB sub-sector code	9
Secondary Line	Indicates that the company has multiple lines of stock included in the index - Y/N indicator	10
Price (Rand)	Closing price in ZAR	11

Number Of Shares in Issue	Shares in issue figure used in the index series	12
Rand Market Capitalisation (Gross)	Gross market capitalisation (i.e. before the application of any investibility weightings) in Rand millions at market close	13
Investibility Weighting Factor	Percentage of shares in issue included in index calculation (i.e. free float)	14
Rand Market Capitalisation (Net)	Net market capitalisation (i.e. after the application of the weight adjustment factor and free float) in Rand millions at market close	15
% Weighting within Index	Percentage weighting within the Index	16
% Weighting within Industry	Percentage weighting within the Industry	17
% Weighting within Sector	Percentage weighting within the Sector	18
Dividend Yield %	Dividend yield per constituent	19

7.3.1 Index Level data

CSV Report(s)

Report Name	AAAA<DDMM>.csv		
Report type	CSV		
Field Delimiter	comma " , "		
Section Delimiter	YYYYYYYYYY		
File Delimiter	XXXXXXXXXXXX		
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 Tracker Product		
Report Sub Title	FTSE/JSE Capped All Share Tracker Service		2, 1
Column headings	JSETCK01		4,1
Detail			
			6,1-8
Field Name	Field Description		Column No.
FTSE Index Marker	Each index is identified by a unique code		1
Previous 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

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
Closing 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
Closing Investibility Weighting	Percentage of shares in issue included in index calculation at market close (i.e. free float)	16
New Investibility Weighting	New free float percentage for next day market open	17
Secondary Line	Indicates that the company has multiple lines of stock included in the index - Y/N indicator	18
FTSE Amendment Code	FTSE code for weighting and housekeeping amendments	19
FTSE Amendment Notes	Details, where available, on FTSE amendment code	20

7.3.1 Stock level data – Ex-dividend changes

CSV Report(s)

Report Name	AAAAAt<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 Tracker Product		2, 1
Report Sub Title	FTSE/JSE Capped All Share Tracker Service		15,1
Column headings	JSETCK03		,1-16
Detail			
Field Name	Field Description		Column No.
Cons Code	Unique constituent code derived by FTSE		1
Security	Name of constituent		2
Local Code	Equity Alpha Code		3
ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally.		4
Country Code	Country code for 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
Current Closing Shares in Issue	Shares in issue figure used in the index series		7
Current 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 Code	ISO code for constituent (ZAR)	12
FTSE Index Codes	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	AAAAo<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 Capped All Share Opening Constituent Service		2, 1
Column headings			4, 1-16
Detail			
Field Name	Field Description		Column No.
Cons Code	Unique constituent code derived by FTSE		1
ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally		2
Local Market Code	Equity Alpha Code		3
Company Name	Name of constituent (Tradable instrument as provided by FTSE)		4
Index Marker	String of max 12 index codes to which this constituent/tradable instrument belongs		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
Subsector Code	ICB sub-sector Code		9
Secondary Line	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.		10

Price (Rand)	Opening price for the next trading in Rand	11
Number Shares in issue	Shares in issue figure for next day market open	12
Mkt Cap (Rand) before investibility weighting	Gross market capitalisation (i.e. before the application of any Investibility weightings) in Rand millions for next day market open	13
Investibility Weighting Factor	Constituent market capitalisation adjustment factor incorporating the fundamental factor for the next day market open	14
Rand Market Capitalisation (Net)	Net market capitalisation (i.e. after the application of the weight adjustment factor and free float) in Rand millions at market close	15
% Weighting within Index	Percentage weighting within the Index	16

7.5 FIVE DAY TRACKER DATA FILE

CSV Report(s)

Report Name	AAAf<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 Capped All Share 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	4
Local Market Code	Equity Alpha Code	5
ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally.	6
Country Code	Country 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

FTSE Index Code	Each index is identified by a unique code	10
Current Subsector Code	Closing ICB sub-sector code as at market close	11
New Subsector	New ICB sub-sector code for market open on effective date	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	Indicative opening price in Rand for market open on effective date (adjustment based on market close)	15
Current Shares in Issue	Shares in issue figure at market close	16
New Shares In Issue	New shares in issue figure for market open on effective date	17
Current 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 market open on effective date	19
Previous Weighting 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 Weighting 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	Name of constituent	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	AAAAr<DDMM>.csv		
Report type	CSV		
Field Delimiter	comma " , "		
Section Delimiter	YYYYYYYYYY		
File Delimiter	XXXXXXXXXX		
Total rows	Varies		
Total columns	Fixed - 19		
Heading			
	Actual/<Pattern>/(Example)		Row, Column
Report Date	<dd/mm/yyyy>(a) an		1, 1
Report Title	FTSE/JSE Capped All Share Indicative Review Service		2, 1
Column headings			4,1-16
Detail			
Field Name	Field Description		Column No.
Cons Code	Unique constituent code derived by FTSE		1
ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally		2
Local Market Code	Equity Alpha Code		3
Company Name	Name of constituent (Tradable instrument as provided by FTSE)		4
Index Marker	String of max 12 index codes to which this constituent/tradable instrument belongs		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
Subsector Code	ICB sub-sector code		9
Secondary Line	Indicates that the company has multiple lines of stock included in the index - Y/N indicator		10
Price (Rand)	Closing price in ZAR		11

Number Of Shares in Issue	Shares in issue figure used in the index series	12
Rand Market Capitalisation (Gross)	Gross market capitalisation (i.e. before the application of any investibility weightings) in Rand millions at market close	13
Investibility Weighting Factor	Percentage of shares in issue included in index calculation (i.e. free float)	14
Rand Market Capitalisation (Net)	Net market capitalisation (i.e. after the application of the weight adjustment factor and free float) in Rand millions at market close	15
% Weighting within Index	Percentage weighting within the Index	16