FTSE Russell / JSE

Non-Live Data Products Specifications

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1 VERSION CONTROL

Version	Author	Change date	Reason for Change
1 – 1.6	Neil Vendeiro		Initial Draft
1.7	Hannelie Venter	1 Dec 2009	Updated Sector Classification in line with the Industry Classification Benchmark (ICB) - 2009 Enhancements initiated by FTSE Group.
1.8	Eunice Nel	19 Jan 2010	Changed the Constituent Code's field length from 6 to 10 characters. The following Record Types are affected together with their Namibian counterparts: DFC 01 DFT 04 DFT 05/07 DCC 01 DCT 04 DCT 05/07 DPC 01 DPT 04 DPT 05/07 DYC 01 DYT 04 DYT 05/07 DDC 01 DDT 04
1.9	James Hough	15 Oct 2010 21 Jan 2011	Updated Index definitions for new indices in Section 4. Added the following new sections for new products and record types: Sections 15 to 24. Added part 2 of Annexure A to describe country code translation in the new record types.
1.9 (revised)	James Hough	1 Apr 2011	Errors found in the layout positions of the following record types were all corrected (refer to *Errors in FTSE-JSE InfoMax User Manual Version 1.9* document): DNC01, DNV02, DNO11, D1C01, D1V02, D2C01, D2V02, D3C01, D3V02, D4C01, D4V02
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Version	Author	Change date	Reason for Change
1.10	James Hough	1 Aug 2011	1. The following record types had errors in the starting positions (previous field's length wasn't consistent with following field's start position). The definition in the file was inconsistent with what was being produced: D1T03, D2T03, D3T03, D4T03, DNT03 2. The SEDOL fields in these record types had an invalid end position (the length was correct as was the start of the next field, so overall layout is not affected): D1T04, D2T04, D3T04, D4T04, DNT04 3. The heading text was corrected on the following headings: 24.3.1.3 and 24.3.3.2 4. The fields "Modified Date" and "Effective Date" had an inconsistent end position for DRF14 sequence 03 (the length was correct as was the start of the next field, so overall layout is not affected). 5. Added the following new sections for new product record types: Section 25 to section 29 6. New Index descriptions in section 4.
1.11	James Hough	10 Aug 2011	1. New TDIV Index description added to Section 4. 2. Added the following new sections for new product record types: Section 30 to section 40
1.12	James Hough	27 Sep 2011	1. Change to the continuation of the tracker records for constituent amendments. For other stock-level amendment record types (like DFT04) when an instrument has multiple amendments then the details of the first amendment runs from continuation 01 to 04 and the details of the second amendment record for the same instrument runs from continuation 05 to 08, etcetera. This was not the case for the record types introduced in version 1.9, but to aid processing, the change has now been implemented in the following record types: DAT04, DAF14, DIT04, DIF14, DHT04, DHF14, DRT04, DRF14, DQT04, DQF14, DNT04, DNF14, D1T04, D1F14, D2T04, D2F14, D3T04, D3F14, D4T04, D4F14 2. In order to process the changes identified in point 1 above, the "EMPTY PADDING" field on these record types has been replaced by a generated "EQUITY IDENTIFIER" field.

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Version	Author	Change date	Reason for Change
1.13	Mark Randall	20 Mar 2012	1. New Index descriptions for JN00, JN0U, JNX4, JNR4 and JNS4 in section 4 2. A change to the description of the TRI calculation in section 43.1
1.14	Brian Nkosi	24 Mar 2012	New record types SL 01 and SL 02. 1. SL 01 consists of instrument intraday snapshot as at 15:00. 2. SL 02 contains index intraday snapshot as at 15:00.
1.15	Eunice Nel	1 November 2013	Added descriptions for 3 new Indices in section 4: 1. All Share Net TRI 2. Shareholder Weighted All Share Net TRI 3. Preference Share Net TRI
1.16	Eunice Nel	1 October 2013	Addition of the ISIN field to the Leading Record Layout of the All Africa and International Benchmark Index Record Types: • D1C, D1T04, D1F • D2C, D2T04, D2F • D3C, D3T04, D3F • D4C, D4T04, D4F • DNC, DNT04, DNF, DNO
1.17	Haseel Bhima	01 April 2014	Update SW "Weighting Change" in Annexure A
1.18	Eunice Nel	09 May 2014	Changes to Record Types • DDC01 Sequence Number 03 – Column Changes • DDT04 Sequence Number 03 – Column Changes Addition of new Record Types • DDO11 – Open Constituent Record Type for Dividend + Index • DDF14 – 5 Day Tracker Record Type for Dividend + Index

1.19	Eunice Nel	01 August 2014	Addition of new Record Types Minimum Variance All Share • D5V02 • D5C01 • D5T 03 – 04 – 05 – 06 • D5O11 • D5F14 Minimum Variance Top 40 • D6V02 • D6C01 • D6T 03 – 04 – 05 – 06 • D6O11 • D6F14 Shareholder Weighted Sector • D7V02 • D7C01 • D7T 03 – 04 – 05 – 06 • D7O11 • D7F14 Net of Tax Index • NTT 03 – 04 – 05 – 06 FTSE/JSE Opening Constituent • DFO11 FTSE/JSE Five Day Tracker • DFF14 Shareholder Weighted All Share Open Constituent & Shareholder Weighted Top 40 Open Constituent • DPO11 Capped Top 40 Five Day Tracker & Capped All Share Five Day Tracker • DCF14 Capped Top 40 Opening Constituent

Version	Author	Change date	Reason for Change
			• DCO11 Style Index Series Opening Constituent • DYO11
1.20	Eunice Nel	01 May 2015	1. Addition of new Record Types for Risk Target Index • RTI01 2. Addition of new Record Types for Capped RESI Index • D8C01 • D8F14 • D8O11 • D8T03 • D8T04 • D8T05 • D8T06 • D8V02
1.21	Eunice Nel	Augustus 2015	1. Addition of new open constituent Record Types for All Africa Indices • D1O • D2O • D3O • D4O
1.22	Eunice Nel	01 February 2016	1. Addition of the new Responsible Investment Indices Record Types FTSE/JSE Responsible Investment Index • D9C • D9V • D9T • D9O • D9F FTSE/JSE Responsible Investment Top 30 Index • D0C • D0V • D0T • D0O • D0F

Version	Author	Change date	Reason for Change
1.23	Tshepo Modise	May 2016	1. Addition of the new Enhanced Constituents Record Types • DFA01
1.24	Eunice Nel	June 2016	1. Increase Index Code field length to 6 characters. 2. Increase Index Alpha Code field length to 6 characters 3. Increase Index Marker field length to cater for 6 character Index Codes 4. Increase Index Value field length to 18 (10.8) 5. Increase Total Return Index Value to 18 (10.8) 6. Increase Capital Return Index Value to 18 (10.8) 7. Increase Market Capitalisation field length to 14 numbers
1.25	Tshepo Modise	19/08/2016	1. Addition of J205 Large Cap Indices and J206 Large & Mid Cap Indices
2.0	Tshepo Modise	28/10/2016	1. Addition of the New Capped SWIX Indices Record Types FTSE/JSE Capped Shareholder Weighted All Share Index • DKF • DKC • DKV • DKT • DKO FTSE/JSE Capped Shareholder Weighted Top 40 Index • DLF • DLC • DLV • DLT • DLO

Version	Author	Change date	Reason for Change
3.0	Tshepo Modise	06/04/2017	1. Addition of the New Capped Industrial Indices Record Types • DMF • DMC • DMV • DMT • DMO
4.0	Tshepo Modise	27/07/2017	1. Addition of Record DPF14
5.0	Tshepo Modise	01/06/2018	1. Addition of Specialist Property Indices Data records • DOC • DOV • DOO • DOF • DOT
6.0	Tshepo Modise	12/06/2019	1. Addition of Dummy lines instruments section 7 2. Replacement of TIDM and SEDOL with Filler.

2 DISCLAIMER

This manual has been produced as a guide at a given point of time and in an abbreviated form, to the key provision of the JSE Limited Rules and directives, Stock Exchanges Act and Related legislation.

Given the compressed and dated nature of the contents of a document such as this, it should not be construed as the full and official interpretation of the Act, Rules and Directives; and the JSE Limited does not accept any responsibility or liability for any errors or omission in the formulation of this manual, nor for any consequential claims arising there from. Accordingly, the JSE Limited accepts no responsibility for any transaction entered into as a result of the contents herein.

3 INTRODUCTION

The aim of the Dissemination system is to provide users with raw data on daily Index movements. All information offered for dissemination is extracted from the relevant JSE systems, and held in a central database. Each user can specify the type of records they require from the standard layouts available. The users can get their data via ISDN or Leased line connection.

The user must inform the Market Data Department in writing of the record types they would like to receive.

3.1 CONFIRMATION OF USER ID AND PASSWORD

1. A representative from the Business Support department will provide you with your Sign-on and Dataset name before 11am on the day you go live.

2. For security purposes, a representative from the RACF department will provide you with your Password.

3. An Account Officer, from the Market Data Department will contact you to confirm receipt of the Dataset, UserID and Password.

4. The onus is on you to test as soon as you have received the above-mentioned information to ensure that you will gain access to the Mainframe.

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

1.	Customer Support	011 520 7777 / 7799
2.	Market Data Department	011 520 7663 / 7019

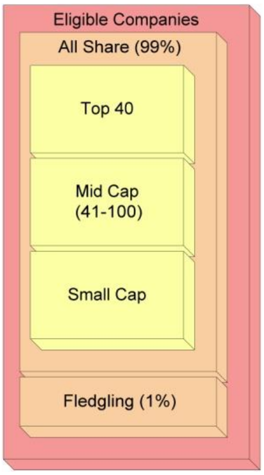
4 FTSE/JSE AFRICA INDEX SERIES

THE INDICES OF THE FTSE/JSE AFRICA INDEX SERIES

The FTSE/JSE Africa Index Series may be grouped into ten categories: FTSE/JSE Africa Headline, Tradable indices, Economic Group Sector, Sub-Sector, Secondary Markets, Capped, Shareholder Weighted, Style and Specialist indices. In addition, indices are calculated for the Namibian Stock Exchange (NSX). These indices are divided into similar, but fewer, categories in correlation to the size of the market.

FTSE/JSE Africa Headline Indices

All eligible listed companies are included in at least one of the FTSE/JSE Africa Headline Indices. The eligible companies are ranked by full market capitalisation (before free float weightings are applied). The top 99% of all companies are included in the **FTSE/JSE Africa All Share Index** with the remaining 1% forming the **FTSE/JSE Africa Fledgling Index**. The FTSE/JSE Africa All Share Index is further divided into the **FTSE/JSE Africa Top 40 Index** containing the forty highest-ranking companies, the **FTSE/JSE Africa Mid Cap Index** containing the sixty highest-ranking companies outside of the FTSE/JSE Africa Top 40 (i.e. companies ranked 41-100), and the **FTSE/JSE Africa Small Cap Index** containing the remaining companies. The structure of the FTSE/JSE Africa Headline Indices is summarised below:



Determining the FTSE/JSE Africa Headline Indices' Constituents

- Apply liquidity screen to determine eligibility
- Rank all companies by full market capitalisation
- Of the top 99%, separate into Top Cap, Mid Cap and Small Cap
- Apply Free Float Weighting

Reserve lists are kept of the five highest-ranking non-constituents of the FTSE/JSE Africa Top 40 Index and the ten highest-ranking non-constituents of the FTSE/JSE Africa Mid Cap Index. The appropriate reserve list is used in the event that one or more constituents is deleted from the either of these indices.

The FTSE/JSE Africa Headline Indices are as follows:

Index Code	Alpha Code	Index Name	Disseminated	Description
J200	TOPI	Top 40 - (Tradeable)	Real Time	The top forty companies which are constituents of the FTSE/JSE Africa All Share Index ranked by full market capitalisation (before free float weightings are applied)
JN00	TOPN	Top 40 Net TRI	Real Time	Alternate valuation for the J200 Index with the Total Return Index calculated using net dividend rates
J203	ALSH	All Share	60 seconds	The top 99% of eligible listed companies ranked by full market capitalisation (before free float weightings are applied)

Index Code	Alpha Code	Index Name	Disseminated	Description
JN23	ALSN	All Share Net TRI	Real Time	Alternate valuation for the J203 Index with the Total Return index calculated using net dividend rates
J201	MIDC	Mid Cap	60 seconds	The sixty companies which are constituents of the FTSE/JSE Africa All Share Index ranked 41-100 by full market capitalisation (before free float weightings are applied)
J202	SMLC	Small Cap	60 seconds	The companies included in the FTSE/JSE Africa All Share Index but not included in the FTSE/JSE Africa Top 40 or FTSE/JSE Africa Mid Cap Indices
J204	FLED	Fledgling	EOD	The bottom 1% of eligible listed companies ranked by full market capitalisation (before free float weightings are applied)
J20U	UTOP	Top 40 - (Tradeable)	15 Seconds	The top forty companies which are constituents of the FTSE/JSE All Share Index, ranked by full market capitalisation (before free float weightings are applied), calculated in USD.
JN0U	UTPN	Top 40 USD Net TRI	Real Time	Alternate valuation for the J20U Index with the Total Return Index calculated using net dividend rates
J205	LARG	Large Cap	15 Seconds	The FTSE/JSE Large Cap Index will represent 85% of the full market capital value i.e. before the application of any investability weightings, of all ordinary securities listed on the main board of the JSE which qualify as eligible for inclusion in the index.
J206	LARM	Large & Mid Cap	15 Seconds	The FTSE/JSE Large & Mid Cap Index will represent 96% of the full market capital value i.e. before the application of any investability weightings, of all ordinary securities listed on the main board of the JSE which qualify as eligible for inclusion in the index.

* EOD – End of Day

FTSE/JSE Africa Tradable Indices

There are twenty three tradable indices in the FTSE/JSE Africa Index Series:

Index Code	Alpha Code	Index Name	Disseminated	Description
J200	TOPI	Top 40 - (Tradeable)	Real Time	The top forty companies which are constituents of the FTSE/JSE Africa All Share Index ranked by full market capitalisation (before free float weightings are applied)
J300	CTOP	Capped Top 40	15 seconds	This index will be constructed in the same way as the existing FTSE/JSE Top 40 index. All companies/constituents whose weighting is larger than 10% in the index will be capped at a fixed level of 10%.
J400	DTOP	Shareholder Weighted Top 40	Real Time	This index will follow the construction of the existing FTSE/JSE Top 40 index and will again be adjusted for non South African shareholdings.

Index Code	Alpha Code	Index Name	Disseminated	Description
JNX4	DTPN	Shareholder Weighted Top 40 Net TRI	Real Time	Alternate valuation for the J400 Index with the Total Return Index calculated using net dividend rates
J150	GLDX	Gold Mining	15 seconds	All companies which are constituents of both the FTSE/JSE Africa All Share Index and the gold mining sub-sector
J210	RESI	Resources 20	15 seconds	The top twenty companies which are constituents of the resources economic group ranked by full market capitalisation (before free float weightings are applied)
J211	INDI	Industrial 25	15 seconds	The top twenty-five companies which are constituents of either the basic industrial or general industrial economic groups ranked by full market capitalisation (before free float weightings are applied)
J212	FINI	Financial 15	15 seconds	The top fifteen companies which are constituents of the financial economic group ranked by full market capitalisation (before free float weightings are applied)
J213	FNDI	Financial and Industrial 30	15 seconds	The top thirty companies which are constituents of either the financial, basic industrial or general industrial economic groups ranked by full market capitalisation (before free float weightings are applied)
J253	SAPY	SA Listed Property	60 seconds	The top 20 companies by full market cap in the real estate sector 862 with a primary listing on the JSE, thus excluding Liberty International. Constituents are reviewed at the quarterly reviews. A minimum free float of 15% is required for inclusion in the index. No liquidity screening is applied at the quarterly reviews
J140	STOP	FTSE/JSE Shariah Top 40	15 Seconds	Designed to meet the requirements of Islamic investors globally. Includes companies from the Top 40 Index which are Shariah compliant, as determined by the specialists at Yasaar Research Inc.
J141	SCTP	FTSE/JSE Capped Shariah Top 40	15 Seconds	Designed to meet the requirements of Islamic investors globally. Includes companies from the Top 40 Index which are Shariah compliant, as determined by the specialists at Yasaar Research Inc. Constituent weights are Capped.
J20U	UTOP	Top 40 - (Tradeable)	15 Seconds	The top forty companies which are constituents of the FTSE/JSE All Share Index, ranked by full market capitalisation (before free float weightings are applied), calculated in USD.
J203	ALSH	All Share	60 Seconds	The top 99% of eligible listed companies ranked by full market capitalisation (before free float weightings are applied).
J233	ALTX	ALT X 15	15 Seconds	The top 15 liquid companies by full market cap, listed on the Alternative Exchange.
J259	DIVP	Dividend Plus	15 Seconds	The FTSE/JSE Dividend + Index is a yield weighted index designed to select and measure the performance of higher yield instruments. The index selects the top 30 companies by one-year forecast dividend yield.

Index Code	Alpha Code	Index Name	Disseminated	Description
J260	RAFI	RAFI 40	15 Seconds	The FTSE/JSE RAFI 40 Index reflects the top 40 All Share Index constituents, using specific fundamental factors, rather than market capitalisation. Constituent weights are therefore not based on price valuations established by the market.
JNR4	RAFN	RAFI 40 Net TRI	EOD	Alternate valuation for the J260 Index with the Total Return Index calculated using net dividend rates
J283	RALC	Capped Rafi All Share	60 Seconds	The index will follow the construction of the existing FTSE/JSE Rafi All Share indices with regards to constituents, data and application of corporate actions. All constituents with a weight larger than 10% in the index, will be capped at a fixed level of 10%.
J537	GERE	General Retailers	60 Seconds	All Share Sector Index
J835	BANK	Banks	60 Seconds	All Share Sector Index
J2EQ	ETOP	Equally Weighted Top 40	15 Seconds	The FTSE/JSE Equally Weighted Top 40 Index is a market capitalisation weighted index consisting of stocks in the FTSE/JSE Top 40 Index weighted equally at each quarterly review.
JA00	ALFU	All Africa 40	15 Seconds	Consists of the top 40 largest eligible companies listed on the stock exchanges of qualifying African countries. The number of constituents is maintained at a constant level of 40, with each country other than South Africa being limited to a maximum of 7 constituents and South Africa being limited to 10 constituents. Calculated in USD.
JA0R	ALFA	All Africa 40 Rand	15 Seconds	Consists of the top 40 largest eligible companies listed on the stock exchanges of qualifying African countries. The number of constituents is maintained at a constant level of 40, with each country other than South Africa being limited to a maximum of 7 constituents and South Africa being limited to 10 constituents. Calculated in ZAR.
JA30	ALXU	All Africa 30 ex S.A	15 Seconds	Consists of the top 30 largest eligible companies listed on the stock exchanges of qualifying African countries, excluding South Africa. The number of constituents in this Index is maintained at a constant level of 30 with each country being limited to a maximum of 7 constituents. Calculated in USD.
JA3R	ALXA	All Africa 30 ex S.A Rand	15 Seconds	Consists of the top 30 largest eligible companies listed on the stock exchanges of qualifying African countries, excluding South Africa. The number of constituents in this Index is maintained at a constant level of 30 with each country being limited to a maximum of 7 constituents. Calculated in ZAR.

FTSE/JSE Africa Sector Indices

The Sector Indices can be divided into Industry Group Indices, Sector Indices and Sub-Sector Indices. Inclusion in these indices is based on the liquidity of the security and on the sector classification of the listed company according to the International Classification Benchmark (ICB) as applied at the JSE. All Sector Indices are disseminated every 60 seconds.

Index Code	Alpha Code	Index Name	Disseminated	Description
Economic Group Indices				
J500	OILG	Oil & Gas	60 seconds	All companies which are constituents of both the FTSE/JSE Africa All Share Index and the economic group after which the index is named. Where no eligible companies exist in an economic group no index value will be disseminated.
J510	BASM	Basic Materials	60 seconds	
J520	IIND	Industrials	60 seconds	
J530	CONG	Consumer Goods	60 seconds	
J540	HEAL	Health Care	60 seconds	
J550	CONS	Consumer Services	60 seconds	
J560	TELE	Telecommunication	60 seconds	
J570	UTLS	Utilities	60 seconds	
J580	FINA	Financials	60 seconds	
J590	TECH	Technology	60 seconds	
Sector Indices				
J055	OILP	Oil & Gas Producers	60 seconds	All companies which are constituents of both the FTSE/JSE Africa All Share Index and the sector after which the index is named. Where no eligible companies exist in a sector no index value will be disseminated.
J057	OILE	Oil Equipment & Services	60 seconds	
J135	CHES	Chemicals	60 seconds	
J173	FORE	Forestry & Paper	60 seconds	
J175	INDM	Industrial Metals	60 seconds	
J177	MINI	Mining	60 seconds	
J235	CONM	Construction & Materials	60 seconds	
J271	AERO	Aerospace & Defense	60 seconds	
J272	GENI	General Industrials	60 seconds	
J273	ELEE	Electronic & Electrical Equipment	60 seconds	
J275	INDE	Industrial Engineering	60 seconds	
J277	INDT	Industrial Transportation	60 seconds	
J279	SUPS	Support Services	60 seconds	
J335	AUTM	Automobiles & Parts	60 seconds	
J353	BEVR	Beverages	60 seconds	
J357	FOOD	Food Producers	60 seconds	
J372	HOUS	Household Goods	60 seconds	
J374	LEIS	Leisure Goods	60 seconds	
J376	PERG	Personal Goods	60 seconds	
J378	TOBA	Tobacco	60 seconds	
J453	HEES	Health Care Equipment & Services	60 seconds	
J457	PHAR	Pharmaceuticals & Biotechnology	60 seconds	
J533	FOOR	Food & Drug Retailers	60 seconds	
J537	GERE	General Retailers	60 seconds	
J555	MEDI	Media	60 seconds	
J575	TRAV	Travel & Leisure	60 seconds	
J653	FTEL	Fixed Line Telecommunications	60 seconds	
J657	MTEL	Mobile Telecommunications	60 seconds	All companies which are constituents of both the FTSE/JSE Africa All Share Index and the sector after which the index is named. Where no eligible companies exist in a sector no index value will be disseminated.
J753	ELET	Electricity	60 seconds	
J757	GWMU	Gas, Water & Multiutilities	60 seconds	
J835	BANK	Banks	60 seconds	
J853	NLIF	Nonlife Insurance	60 seconds	

Index Code	Alpha Code	Index Name	Disseminated	Description
J857	LIFE	Life Insurance	60 seconds	
J863	REDS	Real Estate Dev & Services	60 Seconds	
J867	REIV	Real Estate Investment Trusts	60 Seconds	
J873	REAL	Real Estate	60 seconds	
J877	GENF	General Financial	60 seconds	
J898	EQII	Equity Investment Instruments	60 seconds	
J953	SCOM	Software & Computer Services	60 seconds	
J957	HCOM	Technology Hardware & Equipment	60 seconds	
Sub-Sector Indices				
J150	GLDX	Gold Mining	15 seconds	All companies which are constituents of both the FTSE/JSE Africa All Share Index and the sub-sector after which the index is named. Where no eligible companies exist in a sub-sector no index value will be disseminated.
J151	COAL	Coal	60 seconds	
J152	DIAM	Diamonds & Gemstones	60 seconds	
J153	PLAT	Platinum & Precious Metals	60 seconds	
J154	GEMI	General Mining	60 seconds	

FTSE/JSE Africa Secondary Market Indices

Four indices form the FTSE/JSE Africa Secondary Market Indices:

Index Code	Alpha Code	Index Name	Disseminated	Description
J230	DEVC	Development Capital	EOD	Small to medium size companies with limited profit history requiring start-up investment capital.
J231	VENC	Venture Capital	EOD	Companies specialising in the holding of portfolio investments in venture capital projects and/or single venture companies.
J232	ALTI	Alternative Exchange Index	15 Seconds	Consists of all eligible companies with classes of ordinary shares on the Alternative Exchange. These companies cannot belong to any other FTSE/JSE Index and are adjusted for free float but not for liquidity
J233	ALTX	ALT X 15	15 Seconds	The top 15 liquid companies by full market cap, listed on the Alternative Exchange.

*EOD – End of Day

FTSE/JSE Africa Specialist Indices

The FTSE/JSE Africa Specialist Indices allow for the creation of indices based on criteria independent of market capitalisation and classification. These criteria may include both business and socio-economic factors. A number of specialist indices are currently available as part of the FTSE/JSE Africa Index Series and several others are under development.

Index Code	Alpha Code	Index Name	Disseminated	Description
J250	ALEX	All Share ex Resources	60 seconds	All companies which are constituents of the FTSE/JSE Africa All Share Index excluding those classified in the resources economic group.
J255	PUTS	Property Unit Trust	60 seconds	Companies without share capital that have invested in the shares of property owning companies and in approved securities.
J256	PULS	Property Loan Stock (PLS)	60 seconds	Companies engaged primarily in the ownership of property or property owning companies and which have listed linked or unlinked debentures or loan stock.
J253	SAPY	SA Listed Property	60 seconds	The top 20 companies by full market cap in the real estate sector 862 with a primary listing on the JSE, thus excluding Liberty International. Constituents are reviewed at the quarterly reviews. A minimum free float of 15% is required for inclusion in the index. No liquidity screening is applied at the quarterly reviews
J254	PCAP	Capped Property	60 seconds	The top 20 companies by full market cap in the real estate sector (862) listed on the JSE (primary or secondary). Constituents are reviewed at the quarterly reviews. A minimum free float of 15% is required for inclusion in the index. No liquidity screening is applied at the quarterly reviews. Constituent weights will be capped at 15% on a quarterly basis after the application of corporate actions.
J257	ASIN	All Share Industrials	60 seconds	All companies which are constituents of both the FTSE/JSE Africa All Share Index and either the basic industrial or general industrial economic groups
J140	STOP	FTSE/JSE Shariah Top 40	15 Seconds	Designed to meet the requirements of Islamic investors globally. Includes companies from the Top 40 Index which are Shariah compliant, as determined by the specialists at Yasaar Research Inc.
JNS4	STON	Shariah Top 40 Net TRI	EOD	Alternate valuation for the J140 Index with the Total Return Index calculated using Net dividend rates
J141	SCTP	FTSE/JSE Capped Shariah Top 40	15 Seconds	Designed to meet the requirements of Islamic investors globally. Includes companies from the Top 40 Index which are Shariah compliant, as determined by the specialists at Yasaar Research Inc. Constituent weights are Capped.
J143	SALS	Shariah All Share	60 Seconds	Designed to meet the requirements of Islamic investors globally. Includes companies from the All Share Index which are Shariah compliant as determined by the specialists at Yasaar Research Inc.

Index Code	Alpha Code	Index Name	Disseminated	Description
J251	PREF	Preference Share	End of Day	Market Capitalisation weighted index, consisting of non-convertible, non-redeemable, floating rate preference shares.
J258	SARI	SA Resources	60 Seconds	The SA Resources Index consists of All Share Index constituents that belong to the Mining and Oil & Gas Sectors.
J2DV	TDIV	Top 40 Dividend Index	End of Day	The Top 40 Dividend is the cumulative total of all ex-dividend adjustments applied to the Top 40 Index, measured in Index Points

FTSE/JSE Africa Capped and Shareholder Weighted Indices

Index Code	Alpha Code	Index Name	Disseminated	Description
J300	CTOP	Capped Top 40 index	15 seconds	This index will be constructed in the same way as the existing FTSE/JSE Top 40 index. All companies/constituents whose weighting is larger than 10% in the index will be capped at a fixed level of 10%.
J303	CALS	Capped All Share Index	60 seconds	The index will follow the construction of the existing FTSE/JSE All Share index with regards to constituents, data and application of corporate actions. All companies/constituents whose weighting is larger than 10% in the index will be capped at a fixed level of 10%.
J400	DTOP	Shareholder Weighted Top 40 index	Real Time	This index will follow the construction of the existing FTSE/JSE Top 40 index and will again be adjusted for non South African shareholdings.
J403	DALS	Shareholder Weighted All Share index	60 seconds	This index will follow the construction of the existing FTSE/JSE All Share index with regards to constituents, but additionally certain constituents' weights will be further adjusted for non South African shareholdings.
JN43	DLSN	Shareholder Weighted All Share Net TRI	Real Time	Alternate valuation for the J403 Index with the Total Return index calculated using net dividend rates

FTSE/JSE Shareholder Weighted Sector Indices

Index Code	Alpha Code	Index Name	Disseminated	Description
SWIX Economic Group Indices				
JSI0	OIGX	SWIX Oil & Gas	End of Day	All companies which are constituents of both the FTSE/JSE Africa All Share Index and the economic group after which the index is named. Where no eligible companies exist in an economic
JSI1	BAMX	SWIX Basic Materials	End of Day	
JSI2	INDX	SWIX Industrials	End of Day	
JSI3	COGX	SWIX Consumer Goods	End of Day	

Index Code	Alpha Code	Index Name	Disseminated	Description
JSI4	HEAX	SWIX Health Care	End of Day	group no index value will be disseminated. The SWIX Free Float for the SWIX constituents is calculated by using the portion of listed share capital on the STRATE register in dematerialised form.
JSI5	COSX	SWIX Consumer Services	End of Day	
JSI6	TELX	SWIX Telecommunication	End of Day	
JSI7	UTLX	SWIX Utilities	End of Day	
JSI8	FIAX	SWIX Financials	End of Day	
JSI9	TECX	SWIX Technology	End of Day	
SWIX Sector Indices				
JS01	OIPX	SWIX Oil & Gas Producers	End of Day	All companies which are constituents of both the FTSE/JSE Africa All Share Index and the sector after which the index is named. Where no eligible companies exist in a sector no index value will be disseminated. The SWIX Free Float for the SWIX constituents is calculated by using the portion of listed share capital on the STRATE register in dematerialised form.
JS02	OIEX	SWIX Oil Equipment, Services & Distribution	End of Day	
JS11	CHEX	SWIX Chemicals	End of Day	
JS12	FORX	SWIX Forestry & Paper	End of Day	
JS13	INMX	SWIX Industrial Metals & Mining	End of Day	
JS14	MINX	SWIX Mining	End of Day	
JS21	COMX	SWIX Construction & Materials	End of Day	
JS22	AERX	SWIX Aerospace & Defense	End of Day	
JS23	GENX	SWIX General Industrials	End of Day	
JS24	ELEX	SWIX Electronic & Electrical Equipment	End of Day	
JS25	INEX	SWIX Industrial Engineering	End of Day	
JS26	INTX	SWIX Industrial Transportation	End of Day	
JS27	SUPX	SWIX Support Services	End of Day	
JS31	AUTX	SWIX Automobiles & Parts	End of Day	
JS32	BEVX	SWIX Beverages	End of Day	
JS33	FODX	SWIX Food Producers	End of Day	
JS34	HOUX	SWIX Household Goods & Home Construction	End of Day	
JS35	LEIX	SWIX Leisure Goods	End of Day	
JS36	PEGX	SWIX Personal Goods	End of Day	
JS37	TABX	SWIX Tobacco	End of Day	
JS41	HEEX	SWIX Health Care Equipment & Services	End of Day	
JS42	PHAX	SWIX Pharmaceuticals & Biotechnology	End of Day	
JS51	ALNX	SWIX Alternative Energy	End of Day	
JS52	FDRX	SWIX Food & Drug Retailers	End of Day	
JS53	GERX	SWIX General Retailers	End of Day	
JS54	MEDX	SWIX Media	End of Day	
JS55	TRVX	SWIX Travel & Leisure	End of Day	

Index Code	Alpha Code	Index Name	Disseminated	Description
JS61	FTLX	SWIX Fixed Line Telecommunications	End of Day	All companies which are constituents of both the FTSE/JSE Africa All Share Index and the sector after which the index is named. Where no eligible companies exist in a sector no index value will be disseminated. The SWIX Free Float for the SWIX constituents is calculated by using the portion of listed share capital on the STRATE register in dematerialised form.
JS62	MTLX	SWIX Mobile Telecommunications	End of Day	
JS71	ELTX	SWIX Electricity	End of Day	
JS72	GWMX	SWIX Gas, Water & Multiutilities	End of Day	
JS81	BANX	SWIX Banks	End of Day	
JS82	NLIX	SWIX Nonlife Insurance	End of Day	
JS83	LIFX	SWIX Life Insurance	End of Day	
JS84	REDX	SWIX Real Estate Development & Services	End of Day	
JS85	REIX	SWIX Real Estate Investment Trusts	End of Day	
JS86	GNFX	SWIX General Financial	End of Day	
JS87	EQIX	SWIX Equity Investment Instruments	End of Day	
JS91	SCOX	SWIX Software & Computer Services	End of Day	
JS92	HCOX	SWIX Technology Hardware & Equipment	End of Day	
SWIX SA Sector Indices				
JSZ0	RESX	SWIX Resource 10	Real Time	All companies which are constituents of both the FTSE/JSE Africa All Share Index and the SA sector after which the index is named. The SWIX Free Float for the SWIX constituents is calculated by using the portion of listed share capital on the STRATE register in dematerialised form.
JSZ1	INIX	SWIX Industrial 25	Real Time	
JSZ2	FNIX	SWIX Financial 15	Real Time	
JSZ3	FNDX	SWIX Financial and Industrial 30	End of Day	
JSZ7	ALXX	SWIX SA Financials and Industrials	End of Day	
JSZ5	ASIX	SWIX SA Industrials	End of Day	
JSZ4	SARX	SWIX SA Resources	End of Day	
JSZ6	FINX	SWIX Financials	End of Day	

FTSE/JSE Africa Style Indices

Index Code	Alpha Code	Index Name	Disseminated	Description
J330	FJVI	Value Index	EOD	The FTSE/JSE Value index is designed to reflect portfolios focusing on the price and value characteristics of securities, weighted towards those companies with identifiable value characteristics
J331	FJGI	Growth Index	EOD	The FTSE/JSE Growth index is designed to reflect portfolios focusing on earnings and revenue growth, weighted towards those companies with identifiable growth characteristics

FTSE/JSE Africa Dividend + Index (This Index falls under Specialist Indices)

Index Code	Alpha Code	Index Name	Disseminated	Description
J259	DIVP	Dividend + Index	15 seconds	The Dividend + is a yield weighted index designed to measure the performance of the 30 higher yielding stocks with the universe of the Top40 and Mid Cap Index, excluding Real Estate Companies.

FTSE/JSE International Benchmark Indices

Index Code	Alpha Code	Index Name	Disseminated	Description
J240	IBIA	INTERNATIONAL BENCHMARK INDEX	End of Day	International Benchmark Index uses as its base the FTSE All World index (which contains large and medium capitalization companies from the FTSE Global Equity Index Series), from which it excludes South African (SA) listed companies.
J241	IBIR	INTL BENCHMARK - RESOURCES	End of Day	International Benchmark Index uses as its base the FTSE All World index, from which it excludes South African (SA) listed companies. Includes stocks which are classified in Oil & Gas (0001) & Basic Materials (1000) under the Industry Classification Benchmark (ICB)
J242	IBIF	INTL BENCHMARK - FINANCIALS	End of Day	International Benchmark Index uses as its base the FTSE All World index, from which it excludes South African (SA) listed companies. Includes stocks which are classified in Financials (8000) under ICB.
J243	IBII	INTL BENCHMARK - INDUSTRIALS	End of Day	International Benchmark Index uses as its base the FTSE All World index, from which it excludes South African (SA) listed companies. Consisting of all remaining stocks in the FTSE/JSE International Benchmark that are not in Resources and Financials.

FTSE/JSE All Africa Indices

Index Code	Alpha Code	Index Name	Disseminated	Description
JA00	ALFU	All Africa 40	15 Seconds	Consists of the top 40 largest eligible companies listed on the stock exchanges of qualifying African countries. The number of constituents is maintained at a constant level of 40, with each country other than South Africa being limited to a maximum of 7 constituents and South Africa being limited to 10 constituents. Calculated in USD.

Index Code	Alpha Code	Index Name	Disseminated	Description
JA0R	ALFA	All Africa 40 Rand	15 Seconds	Consists of the top 40 largest eligible companies listed on the stock exchanges of qualifying African countries. The number of constituents is maintained at a constant level of 40, with each country other than South Africa being limited to a maximum of 7 constituents and South Africa being limited to 10 constituents. Calculated in ZAR.
JA30	ALXU	All Africa 30 ex S.A	15 Seconds	Consists of the top 30 largest eligible companies listed on the stock exchanges of qualifying African countries, excluding South Africa. The number of constituents in this Index is maintained at a constant level of 30 with each country being limited to a maximum of 7 constituents. Calculated in USD.
JA3R	ALXA	All Africa 30 ex S.A Rand	15 Seconds	Consists of the top 30 largest eligible companies listed on the stock exchanges of qualifying African countries, excluding South Africa. The number of constituents in this Index is maintained at a constant level of 30 with each country being limited to a maximum of 7 constituents. Calculated in ZAR.

FTSE/JSE Rafi Indices

Index Code	Alpha Code	Index Name	Disseminated	Description
J260	RAFI	RAFI 40	15 Seconds	The FTSE/JSE RAFI 40 Index reflects the top 40 All Share Index constituents, using specific fundamental factors, rather than market capitalisation. Constituent weights are therefore not based on price valuations established by the market.
J263	RALS	Rafi All Share	60 Seconds	The FTSE/JSE RAFI Index reflects All Share Index constituents, using specific fundamental factors, rather than market capitalisation. Constituent weights are therefore not based on price valuations established by the market.
J283	RALC	Capped Rafi All Share	60 Seconds	The index will follow the construction of the existing FTSE/JSE Rafi All Share indices with regards to constituents, data and application of corporate actions. All constituents with a weight larger than 10% in the index, will be capped at a fixed level of 10%.

FTSE/JSE Equally Weighted Indices

Index Code	Alpha Code	Index Name	Disseminated	Description
J2EQ	ETOP	Equally Weighted Top 40	15 Seconds	The FTSE/JSE Equally Weighted Top 40 Index is a market capitalisation weighted index consisting of stocks in the FTSE/JSE Top 40 Index weighted equally at each quarterly review.
J3EQ	ERES	Equally Weighted Resources 10	15 Seconds	The FTSE/JSE Equally Weighted Resources 10 Index is a market capitalisation weighted index consisting of stocks in the FTSE/JSE Resource Index weighted equally at each quarterly review.
J4EQ	EFIN	Equally Weighted Financial 15	15 Seconds	The FTSE/JSE Equally Weighted Financial 15 Index is a market capitalisation weighted index consisting of stocks in the FTSE/JSE Financial Index weighted equally at each quarterly review.
J5EQ	EIND	Equally Weighted Industrial 25	15 Seconds	The FTSE/JSE Equally Weighted Industrials 25 Index is a market capitalisation weighted index consisting of stocks in the FTSE/JSE Industrial Index weighted equally at each quarterly review.

FTSE/JSE Expiry Indices

Index Code	Alpha Code	Index Name	Disseminated	Description
J20X	TOPX	Top 40 Expiry Index	End of Day	Valuation of the J200 calculated exclusively during Futures Closeout Auction
J40X	DTPX	Shareholder Weighted Top 40 Expiry Index	End of Day	Valuation of the J400 calculated exclusively during Futures Closeout Auction

FTSE/JSE Minimum Variance Indices

Index Code	Alpha Code	Index Name	Disseminated	Description
J700	TOPM	Minimum Variance Top 40	End of Day	The index follows the construction of the existing FTSE/JSE Top 40 Index, but aims to minimise the volatility of a specified existing index based on historical return and volatility information.
J703	ALSM	Minimum Variance All Share	End of Day	The index follows the construction of the existing FTSE/JSE All Share Index, but aims to minimise the volatility of a specified existing index based on historical return and volatility information.

FTSE/JSE Risk Target Indices

Index Code	Alpha Code	Index Name	Disseminated	Description
J10T	RT10	Top 40 Net 10% Risk Target Total Return Index	End of Day	The indices will follow the construction of the existing FTSE/JSE Top 40 Net Total Return Index, but aims to provide specific risk-targeted exposures at three different levels of risk exposure i.e. 10%, 15% and 20%.
J15T	RT15	Top 40 Net 15% Risk Target Total Return Index	End of Day	
J20T	RT20	Top 40 Net 20% Risk Target Total Return Index	End of Day	
J10E	RE10	Top 40 Net 10% Risk Target Excess Return Index	End of Day	
J15E	RE15	Top 40 Net 15% Risk Target Excess Return Index	End of Day	
J20E	RE20	Top 40 Net 20% Risk Target Excess Return Index	End of Day	
J10P	RP10	Top 40 Net 10% Risk Target Price Return Index	End of Day	
J15P	RP15	Top 40 Net 15% Risk Target Price Return Index	End of Day	
J20P	PR20	Top 40 Net 20% Risk Target Price Return Index	End of Day	

FTSE/JSE Capped SWIX

Index Code	Alpha Code	Index Name	Disseminated	Description
J430	CAPS	Top 40 Index	End of Day	This index will follow the construction of the existing FTSE/JSE All Share index with regards to constituents, but additionally certain constituents' weights will be further adjusted for non-South African shareholdings. There will also be a 10% Capping factor applied
J433	CAPS	All Share Index	End of Day	This index will follow the construction of the existing FTSE/JSE All Share index with regards to constituents, but additionally certain constituents' weights will be further adjusted for non-South African shareholdings. There will also be a 10% Capping factor applied

FTSE/JSE Capped Industrial

Index Code	Alpha Code	Index Name	Disseminated	Description
J311	CAPD	Industrial 25 Index	End of Day	This index will follow the construction of the existing FTSE/JSE All Share index with regards to constituents, but additionally certain constituents' weights will be further adjusted for non-South African shareholdings. There will also be a 30% Capping factor applied

5 SECTOR CLASSIFICATION

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

Industry	Supersector	Sector	Subsector
0001 Oil & Gas	0500 Oil & Gas	0530 Oil & Gas Producers	0533 Exploration & Production
			0537 Integrated Oil & Gas
		0570 Oil Equipment, Services & Distribution	0573 Oil Equipment & Services
			0577 Pipelines
		0580 Alternative Energy	0583 Renewable Energy Equipment
			0587 Alternative Fuels
1000 Basic Materials	1300 Chemicals	1350 Chemicals	1353 Commodity Chemicals
			1357 Specialty Chemicals
	1700 Basic Resources	1730 Forestry & Paper	1733 Forestry
			1737 Paper
		1750 Industrial Metals & Mining	1753 Aluminum
			1755 Nonferrous Metals
			1757 Iron & Steel
		1770 Mining	1771 Coal
			1773 Diamonds & Gemstones
			1775 General Mining
			1777 Gold Mining
			1779 Platinum & Precious Metals
2000 Industrials	2300 Construction & Materials	2350 Construction & Materials	2353 Building Materials & Fixtures
			2357 Heavy Construction
	2700 Industrial Goods & Services	2710 Aerospace & Defence	2713 Aerospace
			2717 Defence
		2720 General Industrials	2723 Containers & Packaging
			2727 Diversified Industrials
		2730 Electronic & Electrical Equipment	2733 Electrical Components & Equipment
			2737 Electronic Equipment
		2750 Industrial Engineering	2753 Commercial Vehicles & Trucks
			2757 Industrial Machinery
		2770 Industrial Transportation	2771 Delivery Services
			2773 Marine Transportation
			2775 Railroads
			2777 Transportation Services
			2779 Trucking
		2790 Support Services	2791 Business Support Services
			2793 Business Training & Employment Agencies
			2795 Financial Administration
			2797 Industrial Suppliers
			2799 Waste & Disposal Services

Industry	Supersector	Sector	Subsector
3000 Consumer Goods	3300 Automobiles & Parts	3350 Automobiles & Parts	3353 Automobiles
			3355 Auto Parts
			3357 Tires
	3500 Food & Beverage	3530 Beverages	3533 Brewers
			3535 Distillers & Vintners
			3537 Soft Drinks
		3570 Food Producers	3573 Farming & Fishing
			3577 Food Products
	3700 Personal & Household Goods	3720 Household Goods & Home Construction	3722 Durable Household Products
			3724 Nondurable Household Products
			3726 Furnishings
			3728 Home Construction
		3740 Leisure Goods	3743 Consumer Electronics
			3745 Recreational Products
			3747 Toys
		3760 Personal Goods	3763 Clothing & Accessories
			3765 Footwear
			3767 Personal Products
		3780 Tobacco	3785 Tobacco
4000 Health Care	4500 Health Care	4530 Health Care Equipment & Services	4533 Health Care Providers
			4535 Medical Equipment
			4537 Medical Supplies
		4570 Pharmaceuticals & Biotechnology	4573 Biotechnology
			4577 Pharmaceuticals
5000 Consumer Services	5300 Retail	5330 Food & Drug Retailers	5333 Drug Retailers
			5337 Food Retailers & Wholesalers
		5370 General Retailers	5371 Apparel Retailers
			5373 Broadline Retailers
			5375 Home Improvement Retailers
			5377 Specialized Consumer Services
			5379 Specialty Retailers
	5500 Media	5550 Media	5553 Broadcasting & Entertainment
			5555 Media Agencies
			5557 Publishing
	5700 Travel & Leisure	5750 Travel & Leisure	5751 Airlines
			5752 Gambling
			5753 Hotels
			5755 Recreational Services
			5757 Restaurants & Bars
			5759 Travel & Tourism
6000 Telecommunications	6500 Telecommunications	6530 Fixed Line Telecommunications	6535 Fixed Line Telecommunications
		6570 Mobile Telecommunications	6575 Mobile Telecommunications
7000 Utilities	7500 Utilities	7530 Electricity	7535 Conventional Electricity
			7537 Alternative Electricity
		7570 Gas, Water & Multiutilities	7573 Gas Distribution
			7575 Multiutilities
			7577 Water

Industry	Supersector	Sector	Subsector
8000 Financials	8300 Banks	8350 Banks	8355 Banks
	8500 Insurance	8530 Nonlife Insurance	8532 Full Line Insurance
			8534 Insurance Brokers
			8536 Property & Casualty Insurance
			8538 Reinsurance
		8570 Life Insurance	8575 Life Insurance
	8600 Real Estate	8630 Real Estate Investment & Services	8633 Real Estate Holding & Development
			8637 Real Estate Services
		8670 Real Estate Investment Trusts (REITs)	8671 Industrial & Office REITs
			8672 Retail REITs
			8673 Residential REITs
			8674 Diversified REITs
			8675 Specialty REITs
			8676 Mortgage REITs
			8677 Hotel & Lodging REITs
	8700 Financial Services	8770 Financial Services	8771 Asset Managers
			8773 Consumer Finance
			8775 Specialty Finance
			8777 Investment Services
			8779 Mortgage Finance
		8980 Equity Investment Instruments	8985 Equity Investment Instruments
		8990 Nonequity Investment Instruments	8995 Nonequity Investment Instruments
9000 Technology	9500 Technology	9530 Software & Computer Services	9533 Computer Services
			9535 Internet
			9537 Software
		9570 Technology Hardware & Equipment	9572 Computer Hardware
			9574 Electronic Office Equipment
			9576 Semiconductors
			9578 Telecommunications Equipment
A001 Additional	A100 Asset Backed Securities	A110 Kruger Rands	A111 Kruger Rands
		A120 Collective Investment Schemes	A121 Unit Trust
		A 130 Warrants	A131 Warrants
		A150 Investment Products	A151 Investment Products
	A200 Debt	A210 Corporate Debt	A211 Corporate Debt
		A220 Preference shares	A221 Preference Shares
		A230 Deposit Notes	A231 Deposit Notes
	A300 Exchange Traded Products	A310 Exchange Traded Funds	A311 Exchange Traded Funds
		A320 Exchange Traded Notes	A321 Exchange Traded Notes
	A900 Other	A910 Other Securities	A911 Other Securities
		A990 Unlisted Securities	A991 Unlisted Securities

6 GLOSSARY OF TERMS

12 Month High Value	The highest index value, which the index reached over the past 12 months. MAX(Index Value) for every Index over a 12 month period.
12 Month Low Value	The lowest index value, which the index reached over the past 12 months. MIN(Index Value) for every Index over a 12 month period.
Day of High	The highest index value achieved during the day/week/month. MAX(Index Value) for every Index over a day/Week/month period.
Date of High	The date on which the highest value was attained during the past wweek/month/year. Select Date for MAX(Index Value) for every Index over a Month period.
Date of Low	The date on which the lowest value was attained during the past week/month/Year. Select Date for MIN(Index Value) for every Index over a week/month/12 Month period.
Earnings Yield	The earnings per Instrument for the past 12 months divided by the closing price (CSII * ARHEPS) / Instrument Market Capitalisation
Low Value	The lowest index value achieved during the day/month/week MIN(Index Value) for every Index over a Day/week/month period
Total Value Traded	The total value of Instruments traded for the index constituents during the week/month. SUM(Trade Volume * Trade Price / 100) for every Constituent in every Index over a week/month period
Total Volume Traded	The total volume of Instruments traded for the index constituents during the day/week/month. SUM(Trade Volume) for every constituent in every Index over a day/week/Month period
Value Traded	The total value of instruments traded for the index constituents during the day. SUM(Trade Volume * Trade Price / 100) for every constituent in every Index over a day period

7 EXPLANATION OF THE INDEX TREATMENT FOR SPECIFIC CORPORATE ACTIONS (DUMMY LINES IN DATA RECORDS)

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

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

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

7.3. Dummy lines will also be visible within the standard corporate action deliverables when they are being utilized.

7.4. 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.

Event types that would use dummy lines:

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.

In an event where shareholders received a warrant, which is ineligible for inclusion in the index,

- The warrant is retained in the index as a dummy line until they begin trading, then removed at market price.

In a rights issue where the new shares are not entitled to an upcoming dividend where the dividend ex-date is after the expiry of the right issue,

- A dummy line with the value of the ordinary line less the dividends is included after the expiry of the right, which is subsequently deleted on the dividend ex-date and combined into the ordinary line.

In a highly dilutive rights issue,

- A dummy line is included until the end of the subscription period, and then combined into the ordinary line.

In an event where a cash terms are received,

- A cash dummy is included to represent cash received, and held until the acquirer can be up-weighted.

During a REIT Conversions where stock terms are received but are subject to election and unknown on effective date,

- A dummy line is added to correctly reflect the stock portion, upon confirmation of the election results the dummy line will be deleted and the stock's shares are adjusted accordingly.

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

8 FTSE / JSE AFRICA INDEX SERIES – CORE INDICES

8.1 VALUATIONS DATA FILES (INDEX VALUES)

8.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DFV.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

This file contains the index closing positions for the current trading day.

8.1.2 Record Type DFV Sub Type 02 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents	46	15	60
Capital index (ZAR)	61	18 (10.8)	78
Total return index (ZAR)	79	18 (10.8)	96
XD adjustment (today)	97	13 (7.6)	109
XD adjustment (YTD)	110	13 (7.6)	122
Market capitalisation (ZAR)	123	16 (10.6)	138
Actual dividend yield	139	7 (3.4)	145

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS	Number of lines of stock included in index calculation (including secondary lines), as at today's market close.
CAPITAL INDEX (ZAR)	Today's capital index value.
TOTAL RETURN INDEX (ZAR)	Today's total return index value. See Appendix A for definition and calculation method.
XD ADJUSTMENT (TODAY)	Todays ex dividend adjustment in Rands. $= \frac{\Sigma \text{ (shares x investibility x actual dividend)}}{\Sigma \text{ (shares x investibility x price)}}$
XD ADJUSTMENT (YTD)	Ex-dividend adjustment year to date (from 1 Jan to 31 Dec.).
MARKET CAPITALISATION (ZAR)	Market capitalisation in Rands millions at today's close (net, after free float)
ACTUAL DIVIDEND YIELD	Actual dividend yield.

$$\frac{\text{Annual div (in currency of price)}}{\text{Price}} = \text{Stock div}$$

$$\text{Div yield of index} = \frac{\Sigma \text{ (shares x investibility x annual div)}}{\Sigma \text{ (shares x investibility x price)}} \text{ X } 100$$

8.1.3 Record Type DFV Sub Type 02 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Daily performance – Capital	40	12 (T)	51
Daily performance – TRI	52	12 (T)	63
Percentage weighting ALL-SHARE	64	12 (T)	75
Earnings yield	76	13 (9.4)	88
Index Earnings Yield Sign	89	1 (T)	89

FIELD DESCRIPTIONS:

DAILY PERFORMANCE (CAPITALISATION)

Percentage change from previous day's capital index close.

$$= \left(\frac{\text{Today's index}}{\text{yesterday's index}} - 1 \right) \times 100$$

DAILY PERFORMANCE (TRI)

Percentage changes from previous day's TR index close.

$$= \left(\frac{\text{today's TRI}}{\text{yesterday's TRI}} - 1 \right) \times 100$$

PERCENTAGE WEIGHTING ALL-SHARE

Percentage weighting within All-Share Index.

EARNINGS YIELD

The earnings per share for the past 12 months divided by the closing price

EARNINGS YIELD SIGN

The sign indicating whether the yield earnings value is negative or positive. It denotes "N" for a negative value and "P" for a positive value.

NOTE: Sector indices with no constituents will not appear in the file.

8.2 CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

8.2.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DFC.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

This file contains the index constituents as at the end of the current day.

8.2.2 Record Type DFC Sub Type 01 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
Filler	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

8.2.3 Record Type DFC Sub Type 01 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J200 = FTSE / JSE Top 40)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB classification sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

8.2.4 Record Type DFC Sub Type 01 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within all share index	88	15 (T)	102
Percentage weighting within industry	103	16 (T)	118
Percentage weighting within sector	119	16 (T)	134

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined either by free float rule).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. including investibility weighting factor or market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN ALL SHARE INDEX	Percentage weighting within FTSE/JSE All-Share Index.
PERCENTAGE WEIGHTING WITHIN INDUSTRY	Percentage weighting within FTSE/JSE All-share ICB Industry
PERCENTAGE WEIGHTING WITHIN SECTOR UNIVERSE	Percentage weighting within FTSE/JSE All-Share ICB Sector.

8.2.5 Record Type DFC Sub Type 01 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54

FIELD DESCRIPTIONS:

DIVIDEND YIELD Percentage	Percentage dividend yield per stock. $\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$

8.3 ENHANCED CONSTITUENTS DATA FILES

8.3.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DFA.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

8.3.2 Record Type DFA Sub Type 01 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
Filler	63	6 (T)	68
Constituent name	69	50 (T)	118
Index marker	119	6 x 12(T)	190
Country code	191	2 (T)	192
Exchange code	193	2 (T)	194
ISO code	195	5 (T)	199
ICB sub-sector code	200	4 (T)	203
Secondary line	204	1 (T)	204
Price (Rand)	205	16 (10.6)	220
Number of shares in issue	221	15	235
Market capitalisation (gross)	236	16 (10.6)	251
Investibility weighting factor	252	16 (T)	267
Adjusted market cap (net)	268	16 (10.6)	283
Percentage weighting within all share index	284	15 (T)	298
Percentage weighting within industry	299	16 (T)	314
Percentage weighting within sector	315	16 (T)	330
Dividend yield Percentage	331	15 (T)	345
Daily price performance (ZAR) *	346	16 (10.6)	361
1 month price performance (ZAR) *	362	16 (10.6)	377
YTD price performance (ZAR) *	378	16 (10.6)	393
Daily TRI performance (ZAR) *	394	16 (10.6)	409
1 month TRI performance (ZAR) *	410	16 (10.6)	425
YTD TRI performance (ZAR) *	426	16 (10.6)	441

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).
INDEX MARKER	Indices of which company is a constituent (i.e. J200 = FTSE / JSE Top 40)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB classification sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.

PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).
MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined either by free float rule).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. including investibility weighting factor or market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN ALL SHARE INDEX	Percentage weighting within FTSE/JSE All-Share Index.
PERCENTAGE WEIGHTING WITHIN INDUSTRY	Percentage weighting within FTSE/JSE All-share ICB Industry
PERCENTAGE WEIGHTING WITHIN SECTOR UNIVERSE	Percentage weighting within FTSE/JSE All-Share ICB Sector.
DIVIDEND YIELD Percentage	Percentage dividend yield per stock. $\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$
DAILY PRICE PERFORMANCE (ZAR)	Daily price performance (ZAR)
1 MONTH PRICE PERFORMANCE (ZAR)	One month price performance (ZAR)
YTD PRICE PERFORMANCE (ZAR)	Year-to-date price performance (ZAR)
DAILY TRI PERFORMANCE (ZAR)	Daily Total Return Index performance (ZAR)
1 MONTH TRI PERFORMANCE (ZAR)	One month Total Return Index performance (ZAR)
YTD TRI PERFORMANCE (ZAR)	Year-to-date Total Return Index performance (ZAR)

8.4 TRACKER DATA FILES

This file contains changes / amendments i.e. it provides indices' related amendments at both index and index constituent levels. It consists of three sections:

- Tracker 1 (Index level data),
- Tracker 2 (stock level data - weightings amendments)
- Tracker 3 (stock level data - ex-dividends on the following trading day)

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

8.4.1 TRACKER 1 – INDEX LEVEL DATA

These are the changes effective on the following trading day.

8.4.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DFT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

8.4.1.2 Record Type DFT Sub Type 03 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents (previous market cap)	46	15	60
Number of constituents (new market cap)	61	15	75
Previous market cap	76	16 (10.6)	91
New market cap	92	16 (10.6)	107
Previous divisor	108	16 (10.6)	123
New divisor	124	16 (10.6)	139

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS (PREVIOUS MARKET CAPITALISATION)	Number of constituents included in the index calculation (including secondary lines), as at market close.
NUMBER OF CONSTITUENTS (NEW MARKET CAPITALISATION)	Adjusted number of constituents included in the index calculation (including secondary lines), after effected changes.
PREVIOUS MARKET CAPITALISATION	Market capitalisation in Rand millions, at market close.
NEW MARKET CAPITALISATION	Adjusted market capitalisation in Rand millions, at after effected changes.
PREVIOUS DIVISOR	Index divisor as at market close.
NEW DIVISOR	Adjusted index divisor after effected changes.

8.4.1.3 Record Type DFT Sub Type 03 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
XD adjustment value	40	13 (10.3)	52

FIELD DESCRIPTIONS:

XD ADJUSTMENT VALUE	Todays ex dividend adjustment in Rands.

8.4.2 TRACKER 2 - STOCK LEVEL DATA - WEIGHTING AMENDMENTS

8.4.2.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DFT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

8.4.2.2 Record Type DFT Sub Type 04 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created in multiples of three (3), to reflect multiple corporate actions.

8.4.2.3 Record Type DFT Sub Type 04 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	Closing ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	New ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

Note: This sequence will be created in multiples of three (3), to reflect multiple corporate actions.

8.4.2.4 Record Type DFT Sub Type 04 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40(T)	148

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule or share capping).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)

Note: This sequence will be created in multiples of three (3), to reflect multiple corporate actions.

8.4.3 TRACKER 3 - STOCK LEVEL DATA - EX-DIVIDEND CHANGES

8.4.3.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DFT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

8.4.3.2 Record Type DFT Sub Type 05/07 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
Current closing shares in issue	123	15	137
Current investibility weighting used in index calculation	138	7 (T)	144
Secondary line	145	1 (T)	145

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (ZA).
EXCHANGE CODE	Primary exchange code for constituent. (e.g. J).
CURRENT CLOSING SHARES IN ISSUE	Shares in issue figure at index close.
CURRENT INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule)
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.

NOTE: DFT sub type 05 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, DFT sub type 07 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

8.4.3.3 Record Type DFT Sub Type 06/08 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Ex-dividend date	40	10 (T)	49
Dividend amount	50	16 (10.6)	65
ISO currency	66	10 (T)	75
Index code	76	6 (T)	81
XD adjustment value	82	16 (10.6)	97
FTSE dividend code	98	10 (T)	107
FTSE dividend notes	108	40 (T)	147

FIELD DESCRIPTIONS:

EX-DIVIDEND DATE	Date the security is XD.
DIVIDEND AMOUNT	Dividend amount in currency indicated.
ISO CURRENCY	Currency code for dividend payment.
INDEX CODE	Index code to which the constituent belongs.
XD ADJUSTMENT VALUE	Value for adjustment factor.
FTSE DIVIDEND CODE	FTSE codes for the types of dividend payments. (See Annexure A)
FTSE DIVIDEND CODE DESCRIPTION	Details, where available, on FTSE dividend payment. (See Annexure A)

NOTE: DFT sub type 06 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, DFT sub type 08 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

8.5 OPENING CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

8.5.1 Leading Record Layout

This file contains the index constituents as at the start of the following JSE business day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DFO.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 11.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

8.5.2 Record Type DFO Sub Type 11 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
Filler	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

8.5.3 Record Type DFO Sub Type 11 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J141 = FTSE / JSE Capped Shariah Top 40 Index)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

8.5.4 Record Type DFO Sub Type 11 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102
Percentage weighting within industry	103	16 (T)	118
Percentage weighting within ICB sector	119	16 (T)	134

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.
PERCENTAGE WEIGHTING WITHIN INDUSTRY	Percentage weighting within FTSE/JSE All-Share ICB industry universe as defined in the Ground Rules.
PERCENTAGE WEIGHTING WITHIN ICB SECTOR	Percentage weighting within FTSE/JSE All-Share ICB Sector universe as defined in the Ground Rules.

8.5.5 Record Type DFO Sub Type 11 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54

FIELD DESCRIPTIONS:

DIVIDEND YIELD PERCENTAGE

Percentage dividend yield per stock.

$$\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$$

8.6 FIVE-DAY TRACKER DATA

This record type publishes known upcoming stock-level amendments over the next 5 business days which impact the constituent's weighting in the index.

N.B This record type will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

8.6.1 STOCK LEVEL DATA - WEIGHTING AMENDMENTS

8.6.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DFF.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 14.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

8.6.1.2 Record Type DFF Sub Type 14 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

8.6.1.3 Record Type DFF Sub Type 14 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

8.6.1.4 Record Type DFF Sub Type 14 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40 (T)	148
Date Last Modified	149	10 (T)	158
Effective Date	159	10 (T)	168

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)
DATE 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
EFFECTIVE DATE	The date on which the amendment will be applied to the constituent. DD/MM/YYYY

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

9 FTSE / JSE AFRICA INDEX SERIES – CAPPED INDICES

Only the Capped All Share and the Capped Top40 Indices will be provided in the data files below.

9.1 VALUATIONS DATA FILES

This file contains the index closing positions for the current trading day.

9.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DCV.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

9.1.2 Record Type DCV Sub Type 02 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents	46	15	60
Capital index (ZAR)	61	18 (10.8)	78
Total return index (ZAR)	79	18 (10.8)	96
XD adjustment (today)	97	13 (7.6)	109
XD adjustment (YTD)	110	13 (7.6)	122
Market capitalisation (ZAR)	123	16 (10.6)	138
Actual dividend yield	139	7 (3.4)	145

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS	Number of lines of stock included in index calculation (including secondary lines), as at today's market close.
CAPITAL INDEX (ZAR)	Today's capital index value.
TOTAL RETURN INDEX (ZAR)	Today's total return index value. See Appendix A for definition and calculation method.
XD ADJUSTMENT (TODAY)	Todays ex dividend adjustment in Rands.
XD ADJUSTMENT (YTD)	Ex-dividend adjustment year to date (from 1 Jan to 31 Dec.).
MARKET CAPITALISATION (ZAR)	Market capitalisation in Rands millions at today's close (net, after free float and adjustment for capping)
ACTUAL DIVIDEND YIELD	Actual dividend yield.

$$\frac{\text{Annual div (in currency of price)}}{\text{Price}} = \text{Stock div}$$

$$\text{Div yield of index} = \frac{\Sigma\text{ (shares x investibility x annual div)}}{\Sigma\text{ (shares x investibility x price)}} \text{ X } 100$$

9.1.3 Record Type DCV Sub Type 02 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Daily performance – Capital	40	12 (T)	51
Daily performance – TRI	52	12 (T)	63
Percentage weighting in this index	64	12 (T)	75
Earnings yield	76	13 (9.4)	88
Index Earnings Yield Sign	89	1 (T)	89

FIELD DESCRIPTIONS:

DAILY PERFORMANCE (CAPITALISATION)	Percentage change from previous day's capital index close. $= \left(\frac{\text{Today's index}}{\text{yesterday's index}} - 1 \right) \underline{\times 100}$ Right hand bracket too small
DAILY PERFORMANCE (TRI)	Percentage changes from previous day's TR index close. $= \left(\frac{\text{today's TRI}}{\text{yesterday's TRI}} - 1 \right) \underline{\times 100}$
PERCENTAGE WEIGHTING IN THIS INDEX	Percentage weighting within this Index.
EARNINGS YIELD	The earnings per share for the past 12 months divided by the closing price
EARNINGS YIELD SIGN	The sign indicating whether the yield earnings value is negative or positive. It denotes "N" for a negative value and "P" for a positive value.

NOTE: Sector indices with no constituents will not appear in the file

9.2 CONSTITUENTS DATA FILES

9.2.1 Leading Record Layout

This file contains the index constituents as at the end of the current day.

Please note that the sequences will be created in multiples of 4 for every CAPPED Index in this family. At the time of production of this manual only two Capped indices are being calculated i.e. the Capped All Share Index and the Capped Top40 Index.

The sequences will work as follows:

Sequences 01 - 04, will carry data for all indices in this family, and the constituents within each index can be identified by looking at the fields within the leading record. The index code in the leading record needs to be used in conjunction with the Record Type's sequence number in order to distinguish which index a constituent record is referring.

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DCV.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.

EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

9.2.2 Record Type DCC Sub Type 01 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
Filler	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

9.2.3 Record Type DCC Sub Type 01 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J200 = FTSE / JSE Top 40)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

9.2.4 Record Type DCC Sub Type 01 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102
Percentage weighting within Industry	103	16 (T)	118
Percentage weighting within ICB sector	119	16 (T)	134

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by free float rule and adjustment for capping).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.
PERCENTAGE WEIGHTING WITHIN INDUSTRY	Percentage weighting within FTSE/JSE All-Share ICB industry.
PERCENTAGE WEIGHTING WITHIN SECTOR	Percentage weighting within FTSE/JSE All-Share ICB Sector.

9.2.5 Record Type DCC Sub Type 01 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54

FIELD DESCRIPTIONS:

DIVIDEND YIELD Percentage

Percentage dividend yield per stock.

$$\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$$

9.3 TRACKER DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

9.3.1 TRACKER 1 DATA FILES (INDEX LEVEL DATA)

9.3.1.1 Leading Record Layout

This file contains changes / amendments i.e. it provides indices' related amendments at both index and index constituent levels. It consists of three sections:

These are the changes effective on the following trading day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DCT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

9.3.1.2 Record Type DCT Sub Type 03 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents (previous market cap)	46	15	60
Number of constituents (new market cap)	61	15	75
Previous market cap	76	16 (10.6)	91
New market cap	92	16 (10.6)	107
Previous divisor	108	16 (10.6)	123
New divisor	124	16 (10.6)	139

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS (PREVIOUS MARKET CAPITALISATION)	Number of constituents included in the index calculation (including secondary lines), as at market close.
NUMBER OF CONSTITUENTS (NEW MARKET CAPITALISATION)	Adjusted number of constituents included in the index calculation (including secondary lines), after effected changes.
PREVIOUS MARKET CAPITALISATION	Market capitalisation in Rand millions, at market close, after adjustment for capping
NEW MARKET CAPITALISATION	Adjusted market capitalisation in Rand millions, at market open after effected changes and adjustment for capping.
PREVIOUS DIVISOR	Index divisor as at market close.
NEW DIVISOR	Adjusted index divisor after effected changes.

9.3.1.3 Record Type DCT Sub Type 03 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
XD adjustment value	40	13 (10.3)	52

FIELD DESCRIPTIONS:

XD ADJUSTMENT VALUE	Today's ex dividend adjustment in Rands.

9.3.2 TRACKER 2 DATA FILES - STOCK LEVEL DATA - WEIGHTING AMENDMENTS

9.3.2.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DCT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

9.3.2.2 Record Type DCT Sub Type 04 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created in multiples of three (3), to reflect multiple corporate actions.

9.3.2.3 Record Type DCT Sub Type 04 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	Closing ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	New ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

Note: This sequence will be created in multiples of three (3), to reflect multiple corporate actions.

9.3.2.4 Record Type DCT Sub Type 04 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40(T)	148

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule or share capping).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)

Note: This sequence will be created in multiples of three (3), to reflect multiple corporate actions.

9.3.3 TRACKER 3 - STOCK LEVEL DATA - EX-DIVIDEND CHANGES

9.3.3.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DCT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more that one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

9.3.3.2 Record Type DCT Sub Type 05/07 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
Current closing shares in issue	123	15	137
Current investibility weighting used in index calculation	138	7 (T)	144
Secondary line	145	1 (T)	145

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (ZA).
EXCHANGE CODE	Primary exchange code for constituent. (e.g. J).
CURRENT CLOSING SHARES IN ISSUE	Shares in issue figure at index close.
CURRENT INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule)
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.

NOTE: DCT sub type 05 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, DCT sub type 07 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

9.3.3.3 Record Type DCT Sub Type 06/08 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Ex-dividend date	40	10 (T)	49
Dividend amount	50	16 (10.6)	65
ISO currency	66	10 (T)	75
Index code	76	6 (T)	81
XD adjustment value	82	16 (10.6)	97
FTSE dividend code	98	10 (T)	107
FTSE dividend notes	108	40 (T)	147

FIELD DESCRIPTIONS:

EX-DIVIDEND DATE	Date the security is XD.
DIVIDEND AMOUNT	Dividend amount in currency indicated.
ISO CURRENCY	Currency code for dividend payment.
INDEX CODE	Index code to which the constituent belongs.
XD ADJUSTMENT VALUE	Value for adjustment factor.
FTSE DIVIDEND CODE	FTSE codes for the types of dividend payments. (See Annexure A)
FTSE DIVIDEND CODE DESCRIPTION	Details, where available, on FTSE dividend payment. (See Annexure A)

NOTE: DCT sub type 06 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, DCT sub type 08 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

9.4 OPENING CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

9.4.1 Leading Record Layout

This file contains the index constituents as at the start of the following JSE business day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DCO.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 11.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

9.4.2 Record Type DCO Sub Type 11 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
Filler	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

9.4.3 Record Type DCO Sub Type 11 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J141 = FTSE / JSE Capped Shariah Top 40 Index)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

9.4.4 Record Type DCO Sub Type 11 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102
Percentage weighting within industry	103	16 (T)	118
Percentage weighting within ICB sector	119	16 (T)	134

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.
PERCENTAGE WEIGHTING WITHIN INDUSTRY	Percentage weighting within FTSE/JSE All-Share ICB industry universe as defined in the Ground Rules.
PERCENTAGE WEIGHTING WITHIN ICB SECTOR	Percentage weighting within FTSE/JSE All-Share ICB Sector universe as defined in the Ground Rules.

9.4.5 Record Type DCO Sub Type 11 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54

FIELD DESCRIPTIONS:

DIVIDEND YIELD PERCENTAGE	Percentage dividend yield per stock. $\left(\frac{\text{Annual div}}{\text{price}} \text{ x } 100 \right)$

9.5 FIVE-DAY TRACKER DATA

This record type publishes known upcoming stock-level amendments over the next 5 business days which impact the constituent's weighting in the index.

N.B This record type will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

9.5.1 STOCK LEVEL DATA - WEIGHTING AMENDMENTS

9.5.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DCF.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 14.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

9.5.1.2 Record Type DCF Sub Type 14 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

9.5.1.3 Record Type DCF Sub Type 14 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

9.5.1.4 Record Type DCF Sub Type 14 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40 (T)	148
Date Last Modified	149	10 (T)	158
Effective Date	159	10 (T)	168

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)
DATE 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
EFFECTIVE DATE	The date on which the amendment will be applied to the constituent. DD/MM/YYYY

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

10 FTSE / JSE AFRICA INDEX SERIES – SHAREHOLDER WEIGHTED INDICES

Only the Shareholder Weighted All Share and the Shareholder Weighted Top40 Indices will be provided in the data files below.

10.1 VALUATIONS DATA FILES

This file contains the index closing positions for the current trading day.

10.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DPV.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

10.1.2 Record Type DPV Sub Type 02 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents	46	15	60
Capital index (ZAR)	61	18 (10.8)	78
Total return index (ZAR)	79	18 (10.8)	96
XD adjustment (today)	97	13 (7.6)	109
XD adjustment (YTD)	110	13 (7.6)	122
Market capitalisation (ZAR)	123	16 (10.6)	138
Actual dividend yield	139	7 (3.4)	145

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS	Number of lines of stock included in index calculation (including secondary lines), as at today's market close.
CAPITAL INDEX (ZAR)	Today's capital index value.
TOTAL RETURN INDEX (ZAR)	Today's total return index value. See Appendix A for definition and calculation method.
XD ADJUSTMENT (TODAY)	Today's ex dividend adjustment in Rands.
XD ADJUSTMENT (YTD)	Ex-dividend adjustment year to date (from 1 Jan to 31 Dec.).
MARKET CAPITALISATION (ZAR)	Market capitalisation in Rands millions at today's close (net, after free float and adjustment for shareholder weighting)
ACTUAL DIVIDEND YIELD	Actual dividend yield.

$$\frac{\text{Annual div (in currency of price)}}{\text{Price}} = \text{Stock div}$$

$$\text{Div yield of index} = \frac{\Sigma\text{ (shares x investibility x annual div)}}{\Sigma\text{ (shares x investibility x price)}} \text{ X } 100$$

10.1.3 Record Type DPV Sub Type 02 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Daily performance – Capital	40	12 (T)	51
Daily performance – TRI	52	12 (T)	63
Percentage weighting in this index	64	12 (T)	75
Earnings yield	76	13 (9.4)	88
Index Earnings Yield Sign	89	1 (T)	89

FIELD DESCRIPTIONS:

DAILY PERFORMANCE (CAPITALISATION)	Percentage change from previous day's capital index close. $= \left(\frac{\text{Today's index}}{\text{Yesterday's index}} - 1 \right) \times 100$
DAILY PERFORMANCE (TRI)	Percentage changes from previous day's TR index close. $= \left(\frac{\text{Today's TRI}}{\text{Yesterday's TRI}} - 1 \right) \times 100$
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.
EARNINGS YIELD	The earnings per share for the past 12 months divided by the closing price
EARNINGS YIELD SIGN	The sign indicating whether the yield earnings value is negative or positive. It denotes "N" for a negative value and "P" for a positive value.

NOTE: Sector indices with no constituents will not appear in the file

10.2 CONSTITUENTS DATA FILES

This file contains the index constituents as at the end of the current day.

Please note that the sequences will be created in multiples of 4 for every SWIX Index in this family. At the time of production of this manual only two Shareholder Weighted indices are being calculated i.e. the Shareholder Weighted All Share Index and the Shareholder Weighted Top40 Index.

The sequences will work as follows:

Sequences 01 - 04, will carry data for all indices in this family, and the constituents within each index can be identified by looking at the fields within the leading record. The index code in the leading record needs to be used in conjunction with the Record Type's sequence number in order to distinguish which index a constituent record is referring.

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

10.2.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DPC.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.

DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

10.2.2 Record Type DPC Sub Type 01 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
Filler	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

10.2.3 Record Type DPC Sub Type 01 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J200 = FTSE / JSE Top 40)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

10.2.4 Record Type DPC Sub Type 01 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102
Percentage weighting within Industry	103	16 (T)	118
Percentage weighting within sector	119	16 (T)	134

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by free float rule and adjusted for shareholder weighting).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.
PERCENTAGE WEIGHTING WITHIN INDUSTRY	Percentage weighting within FTSE/JSE All-Share ICB Industry.
PERCENTAGE WEIGHTING WITHIN SECTOR	Percentage weighting within FTSE/JSE All-Share ICB Sector.

10.2.5 Record Type DPC Sub Type 01 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54

FIELD DESCRIPTIONS:

DIVIDEND YIELD Percentage	Percentage dividend yield per stock. $\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$

10.3 TRACKER DATA FILES

10.3.1 TRACKER 1 DATA FILES (INDEX LEVEL DATA)

This file contains changes / amendments i.e. it provides indices' related amendments at both index and index constituent levels. It consists of three sections:

These are the changes effective on the following trading day.

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

10.3.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DPT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

10.3.1.2 Record Type DPT Sub Type 03 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents (previous market cap)	46	15	60
Number of constituents (new market cap)	61	15	75
Previous market cap	76	16 (10.6)	91
New market cap	92	16 (10.6)	107
Previous divisor	108	16 (10.6)	123
New divisor	124	16 (10.6)	139

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS (PREVIOUS MARKET CAPITALISATION)	Number of constituents included in the index calculation (including secondary lines), as at market close.
NUMBER OF CONSTITUENTS (NEW MARKET CAPITALISATION)	Adjusted number of constituents included in the index calculation (including secondary lines), after effected changes.
PREVIOUS MARKET CAPITALISATION	Market capitalisation in Rand millions, at market close, after adjustment for shareholder weighting.
NEW MARKET CAPITALISATION	Adjusted market capitalisation in Rand millions, after effected changes and adjustment for shareholder weighting.
PREVIOUS DIVISOR	Index divisor as at market close.
NEW DIVISOR	Adjusted index divisor after effected changes.

10.3.1.3 Record Type DPT Sub Type 03 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
XD adjustment value	40	13 (10.3)	52

FIELD DESCRIPTIONS:

XD ADJUSTMENT VALUE — Todays ex dividend adjustment in Rands.

10.3.2 TRACKER 2 DATA FILES - STOCK LEVEL DATA - WEIGHTING AMENDMENTS

10.3.2.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DPT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

10.3.2.2 Record Type DPT Sub Type 04 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created in multiples of three (3), to reflect multiple corporate actions.

10.3.2.3 Record Type DPT Sub Type 04 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	Closing ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	New ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

Note: This sequence will be created in multiples of three (3), to reflect multiple corporate actions.

10.3.2.4 Record Type DPT Sub Type 04 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40(T)	148

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule or share capping).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)

Note: This sequence will be created in multiples of three (3), to reflect multiple corporate actions.

10.3.3 TRACKER 3 - STOCK LEVEL DATA - EX-DIVIDEND CHANGES

10.3.3.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DPT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

10.3.3.2 Record Type DPT Sub Type 05/07 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
Current closing shares in issue	123	15	137
Current investibility weighting used in index calculation	138	7 (T)	144
Secondary line	145	1 (T)	145

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (ZA).
EXCHANGE CODE	Primary exchange code for constituent. (E.g. J).
CURRENT CLOSING SHARES IN ISSUE	Shares in issue figure at index close.
CURRENT INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule)
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.

NOTE: DPT sub type 05 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, DPT sub type 07 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

10.3.3.3 Record Type DPT Sub Type 06/08 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Ex-dividend date	40	10 (T)	49
Dividend amount	50	16 (10.6)	65
ISO currency	66	10 (T)	75
Index code	76	6 (T)	81
XD adjustment value	82	16 (10.6)	97
FTSE dividend code	98	10 (T)	107
FTSE dividend notes	108	40 (T)	147

FIELD DESCRIPTIONS:

EX-DIVIDEND DATE	Date the security is XD.
DIVIDEND AMOUNT	Dividend amount in currency indicated.
ISO CURRENCY	Currency code for dividend payment.
INDEX CODE	Index code to which the constituent belongs.
XD ADJUSTMENT VALUE	Value for adjustment factor.
FTSE DIVIDEND CODE	FTSE codes for the types of dividend payments. (See Annexure A)
FTSE DIVIDEND CODE DESCRIPTION	Details, where available, on FTSE dividend payment. (See Annexure A)

NOTE: DPT sub type 06 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, DPT sub type 08 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

10.4 OPENING CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

10.4.1 Leading Record Layout

This file contains the index constituents as at the start of the following JSE business day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DPO.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 11.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

10.4.2 Record Type DPO Sub Type 11 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
Filler	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

10.4.3 Record Type DPO Sub Type 11 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J141 = FTSE / JSE Capped Shariah Top 40 Index)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

10.4.4 Record Type DPO Sub Type 11 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102
Percentage weighting within industry	103	16 (T)	118
Percentage weighting within ICB sector	119	16 (T)	134

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.
PERCENTAGE WEIGHTING WITHIN INDUSTRY	Percentage weighting within FTSE/JSE All-Share ICB industry universe as defined in the Ground Rules.
PERCENTAGE WEIGHTING WITHIN ICB SECTOR	Percentage weighting within FTSE/JSE All-Share ICB Sector universe as defined in the Ground Rules.

10.4.5 Record Type DPO Sub Type 11 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54

FIELD DESCRIPTIONS:

DIVIDEND YIELD PERCENTAGE

Percentage dividend yield per stock.

$$\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$$

10.5 FIVE-DAY TRACKER DATA

This record type publishes known upcoming stock-level amendments over the next 5 business days which impact the constituent's weighting in the index.

N.B This record type will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

10.5.1 STOCK LEVEL DATA - WEIGHTING AMENDMENTS

10.5.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DPF.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 14.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

10.5.1.2 Record Type DPF Sub Type 14 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

10.5.1.3 Record Type DPF Sub Type 14 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

10.5.1.4 Record Type DPF Sub Type 14 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40 (T)	148
Date Last Modified	149	10 (T)	158
Effective Date	159	10 (T)	168

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)
DATE 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
EFFECTIVE DATE	The date on which the amendment will be applied to the constituent. DD/MM/YYYY

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

11 FTSE / JSE AFRICA INDEX SERIES – SHAREHOLDER WEIGHTED SECTOR INDICES

Only the Shareholder Weighted Sector Indices will be provided in the data files below.

11.1 VALUATIONS DATA FILES

This file contains the index closing positions for the current trading day.

11.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D7V.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

11.1.2 Record Type D7V Sub Type 02 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents	46	15	60
Capital index (ZAR)	61	18 (10.8)	78
Total return index (ZAR)	79	18 (10.8)	96
XD adjustment (today)	97	13 (7.6)	109
XD adjustment (YTD)	110	13 (7.6)	122
Market capitalisation (ZAR)	123	16 (10.6)	138
Actual dividend yield	139	7 (3.4)	145

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS	Number of lines of stock included in index calculation (including secondary lines), as at today's market close.
CAPITAL INDEX (ZAR)	Today’s capital index value.
TOTAL RETURN INDEX (ZAR)	Today’s total return index value. See Appendix A for definition and calculation method.
XD ADJUSTMENT (TODAY)	Todays ex dividend adjustment in Rands.
XD ADJUSTMENT (YTD)	Ex-dividend adjustment year to date (from 1 Jan to 31 Dec.).
MARKET CAPITALISATION (ZAR)	Market capitalisation in Rands millions at today’s close (net, after free float and adjustment for shareholder weighting)
ACTUAL DIVIDEND YIELD	Actual dividend yield.

$$\frac{\text{Annual div (in currency of price)}}{\text{Price}} = \text{Stock div}$$

$$\text{Div yield of index} = \frac{\Sigma\text{ (shares x investibility x annual div)}}{\Sigma\text{ (shares x investibility x price)}} \text{ X } 100$$

11.1.3 Record Type D7V Sub Type 02 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Daily performance – Capital	40	12 (T)	51
Daily performance – TRI	52	12 (T)	63
Percentage weighting in this index	64	12 (T)	75
Earnings yield	76	13 (9.4)	88
Index Earnings Yield Sign	89	1 (T)	89

FIELD DESCRIPTIONS:

DAILY PERFORMANCE (CAPITALISATION)	Percentage change from previous day's capital index close. $= \left(\frac{\text{Today's index}}{\text{Yesterday's index}} - 1 \right) \times 100$
DAILY PERFORMANCE (TRI)	Percentage changes from previous day's TR index close. $= \left(\frac{\text{Today's TRI}}{\text{Yesterday's TRI}} - 1 \right) \times 100$
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.
EARNINGS YIELD	The earnings per share for the past 12 months divided by the closing price
EARNINGS YIELD SIGN	The sign indicating whether the yield earnings value is negative or positive. It denotes "N" for a negative value and "P" for a positive value.

NOTE: Sector indices with no constituents will not appear in the file

11.2 CONSTITUENTS DATA FILES

This file contains the index constituents as at the end of the current day.

Please note that the sequences will be created in multiples of 4 for every Shareholder Weighted Sector Index in this family.

The sequences will work as follows:

Sequences 01 - 04, will carry data for all indices in this family, and the constituents within each index can be identified by looking at the fields within the leading record. The index code in the leading record needs to be used in conjunction with the Record Type's sequence number in order to distinguish which index a constituent record is referring.

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

11.2.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D7C.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.

DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

11.2.2 Record Type D7C Sub Type 01 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
Filler	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

11.2.3 Record Type D7C Sub Type 01 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J200 = FTSE / JSE Top 40)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

11.2.4 Record Type D7C Sub Type 01 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102
Percentage weighting within Industry	103	16 (T)	118
Percentage weighting within sector	119	16 (T)	134

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by free float rule and adjusted for shareholder weighting).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.
PERCENTAGE WEIGHTING WITHIN INDUSTRY	Percentage weighting within FTSE/JSE All-Share ICB Industry.
PERCENTAGE WEIGHTING WITHIN SECTOR	Percentage weighting within FTSE/JSE All-Share ICB Sector.

11.2.5 Record Type D7C Sub Type 01 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54

FIELD DESCRIPTIONS:

DIVIDEND YIELD Percentage	Percentage dividend yield per stock. $\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$

11.3 TRACKER DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

11.3.1 TRACKER 1 DATA FILES (INDEX LEVEL DATA)

This file contains changes / amendments i.e. it provides indices' related amendments at both index and index constituent levels. It consists of three sections:

These are the changes effective on the following trading day.

11.3.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D7T.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

11.3.1.2 Record Type D7T Sub Type 03 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents (previous market cap)	46	15	60
Number of constituents (new market cap)	61	15	75
Previous market cap			
New market cap	76	16 (10.6)	91
Previous divisor	92	16 (10.6)	107
New divisor	108	16 (10.6)	123
	124	16 (10.6)	139

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS (PREVIOUS MARKET CAPITALISATION)	Number of constituents included in the index calculation (including secondary lines), as at market close.
NUMBER OF CONSTITUENTS (NEW MARKET CAPITALISATION)	Adjusted number of constituents included in the index calculation (including secondary lines), after effected changes.
PREVIOUS MARKET CAPITALISATION	Market capitalisation in Rand millions, at market close, after adjustment for shareholder weighting.
NEW MARKET CAPITALISATION	Adjusted market capitalisation in Rand millions, after effected changes and adjustment for shareholder weighting.
PREVIOUS DIVISOR	Index divisor as at market close.
NEW DIVISOR	Adjusted index divisor after effected changes.

11.3.1.3 Record Type D7T Sub Type 03 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
XD adjustment value	40	13 (10.3)	52

FIELD DESCRIPTIONS:

XD ADJUSTMENT VALUE	Todays ex dividend adjustment in Rands.

11.3.2 TRACKER 2 DATA FILES - STOCK LEVEL DATA - WEIGHTING AMENDMENTS

11.3.2.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D7T.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

11.3.2.2 Record Type D7T Sub Type 04 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created in multiples of three (3), to reflect multiple corporate actions.

11.3.2.3 Record Type D7T Sub Type 04 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	Closing ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	New ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

Note: This sequence will be created in multiples of three (3), to reflect multiple corporate actions.

11.3.2.4 Record Type D7T Sub Type 04 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40(T)	148

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule or share capping).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)

Note: This sequence will be created in multiples of three (3), to reflect multiple corporate actions.

11.3.3 TRACKER 3 - STOCK LEVEL DATA - EX-DIVIDEND CHANGES

11.3.3.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D7T.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

11.3.3.2 Record Type D7T Sub Type 05/07 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
Current closing shares in issue	123	15	137
Current investibility weighting used in index calculation	138	7 (T)	144
Secondary line	145	1 (T)	145

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (ZA).
EXCHANGE CODE	Primary exchange code for constituent. (e.g. J).
CURRENT CLOSING SHARES IN ISSUE	Shares in issue figure at index close.
CURRENT INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule)
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.

NOTE: D7T sub type 05 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, D7T sub type 07 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

11.3.3.3 Record Type D7T Sub Type 06/08 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Ex-dividend date	40	10 (T)	49
Dividend amount	50	16 (10.6)	65
ISO currency	66	10 (T)	75
Index code	76	6 (T)	81
XD adjustment value	82	16 (10.6)	97
FTSE dividend code	98	10 (T)	107
FTSE dividend notes	108	40 (T)	147

FIELD DESCRIPTIONS:

EX-DIVIDEND DATE	Date the security is XD.
DIVIDEND AMOUNT	Dividend amount in currency indicated.
ISO CURRENCY	Currency code for dividend payment.
INDEX CODE	Index code to which the constituent belongs.
XD ADJUSTMENT VALUE	Value for adjustment factor.
FTSE DIVIDEND CODE	FTSE codes for the types of dividend payments. (See Annexure A)
FTSE DIVIDEND CODE DESCRIPTION	Details, where available, on FTSE dividend payment. (See Annexure A)

NOTE: D7T sub type 06 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, D7T sub type 08 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

11.4 OPENING CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

11.4.1 Leading Record Layout

This file contains the index constituents as at the start of the following JSE business day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D7O.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 11.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

11.4.2 Record Type D7O Sub Type 11 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
Filler	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

11.4.3 Record Type D7O Sub Type 11 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J251 = FTSE / JSE Preference Share Index)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

11.4.4 Record Type D7O Sub Type 11 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102
Percentage weighting within industry	103	16 (T)	118
Percentage weighting within ICB sector	119	16 (T)	134

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.
PERCENTAGE WEIGHTING WITHIN INDUSTRY	Percentage weighting within FTSE/JSE All-Share ICB industry universe as defined in the Ground Rules.
PERCENTAGE WEIGHTING WITHIN ICB SECTOR	Percentage weighting within FTSE/JSE All-Share ICB Sector universe as defined in the Ground Rules.

11.4.5 Record Type D7O Sub Type 11 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54

FIELD DESCRIPTIONS:

DIVIDEND YIELD Percentage	Percentage dividend yield per stock. $\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$

11.5 FIVE-DAY TRACKER DATA

This record type publishes known upcoming stock-level amendments over the next 5 business days which impact the constituent's weighting in the index.

N.B This record type will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

11.5.1 STOCK LEVEL DATA - WEIGHTING AMENDMENTS

11.5.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D7F.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 14.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

11.5.1.2 Record Type D7F Sub Type 14 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

11.5.1.3 Record Type D7F Sub Type 14 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

11.5.1.4 Record Type D7F Sub Type 14 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40 (T)	148
Date Last Modified	149	10 (T)	158
Effective Date	159	10 (T)	168

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)
DATE 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
EFFECTIVE DATE	The date on which the amendment will be applied to the constituent. DD/MM/YYYY

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

12 END OF DAY DATA PRODUCTS

12.1 END OF DAY RECORD TYPES

12.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index Alpha code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record Type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DI.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

NOTE

Should a company be de-listed an EQUITY ALPHA CODE may be re-used at a later stage, but an EQUITY NUMERIC CODE will never be re-used, therefore, we recommend that programming be done according to the EQUITY NUMERIC CODE.

12.1.2 Value added Record Type DI/DIE Sub Type 01

(The daily index statistics are calculated at the close of each business day for all indices on the market.)

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Highest index value	46	18 (10.8)	63
Lowest index value	64	18 (10.8)	81
Previous day's index value	82	18 (10.8)	99

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
HIGHEST INDEX VALUE	The highest index value achieved during the day.
LOWEST INDEX	The highest index value achieved during the day.
PREVIOUS INDEX VALUES	The closing index value of previous business day.

12.1.3 Value added Record Type DI/DIE Sub Type 02

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6	45
Total volume of traded shares	46	13	58
Total value of traded shares	59	15	73
Market capitalisation	74	14	87
Index 12 Month high value	88	18 (10.8)	105
Date index reached high	106	8	113
Index 12 Month low value	114	18 (10.8)	131
Date index reached low	132	8	139

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
TOTAL VOLUME OF TRADED	The total volume of shares traded for the index constituents during the day.
TOTAL VALUE OF TRADED	The total value of shares traded for the index constituents during the day.
FULL MARKET CAPITALISATION	The closing total market capital of the index constituents.
INDEX 12 MONTH HIGH VALUE	The highest index value, which the index reached over the past 12 months.
DATE INDEX REACHED HIGH	The date on which the index reached its high over the past 12 months.
INDEX 12 MONTH LOW VALUE	The lowest index value, which the index reached over the past 12 months.
DATE INDEX REACHED LOW	The date on which the index reached its low over the past 12 months.

12.1.4 Value added Record Type DI / DIE Sub Type 03

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Index short name	46	13 (T)	58
Index report name	59	35 (T)	93
Index name	94	40 (T)	133
Index Sequence number	134	4 (T)	137

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
INDEX SHORT NAME	The abbreviated version of the index name.
INDEX REPORT NAME	The report name of the index.
INDEX NAME	The full description of the index.
INDEX SEQUENCE NUMBER	This is the sequence number of the index, and indicates the printing sequence of the index in multiples of ten.

12.1.5 Value added Record Type DI / DIE Sub Type 04

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Index Afrikaans short name	46	13 (T)	58
Index Afrikaans report name	59	35 (T)	93
Index Afrikaans name	94	40 (T)	133
Index Sequence number	134	4 (T)	137

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
INDEX AFRIKAANS SHORT NAME	The abbreviated version of the Afrikaans index name.
INDEX AFRIKAANS REPORT NAME	The Afrikaans report name of the index.
INDEX AFRIKAANS NAME	The full Afrikaans description of the index.
INDEX SEQUENCE NUMBER	This is the sequence number of the index, and indicates the printing sequence of the index in multiples of ten.

12.1.6 Value added Record Type IC Sub Type 01

(The index constituent gives information of the various equities that make up each index.)

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Sector code	46	4 (T)	49
Equity alpha code	50	6 (T)	55
Equity numeric code	56	7	62
Sector code	63	4 (T)	66
Equity alpha code	67	6 (T)	72
Equity numeric code	73	7	79
Sector code	80	4 (T)	83
Equity alpha code	84	6 (T)	89
Equity numeric code	90	7	96
Sector code	97	4 (T)	100
Equity alpha code	101	6 (T)	106
Equity numeric code	107	7	113
Sector code	114	4 (T)	117
Equity alpha code	118	6 (T)	123
Equity numeric code	124	7	130

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
SECTOR CODE	All instruments in the market are grouped into sectors, according to the type of business they represent.
EQUITY ALPHA CODE	All instrument traded on the market are identified by a unique alpha code.
EQUITY NUMERIC CODE	All instruments traded on the market are identified by a unique numeric code.

12.1.7 Value added Record Type IM Sub Type 01

(The index movements as recorded every 15 seconds, 60 seconds or at market as applicable to each index. Refer to comprehensive guide for detail)

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Calculation time	46	6	51
Index value	52	18 (10.8)	69
Calculation time	70	6	75
Index value	76	18 (10.8)	93
Calculation time	94	6	99
Index value	100	18 (10.8)	117
Calculation time	118	6	123
Index value	124	18 (10.8)	141
Calculation time	142	6	147
Index value	148	18 (10.8)	165

FIELD DESCRIPTIONS:

IINDEX CODE	Each index is identified by a unique code.
CALCULATION TIME	The time at which the index value was calculated.
INDEX VALUE	The value of the index at calculation time.

12.1.8 Value added Record Type IN Sub Type 01

(The index information is the basic information, which is specific to each index of shares traded on the market. The codes used to identify the index and other relevant information related to the indices is included.

The index information will be disseminated on the day that a change is made to the index information. Only the record, which has been changed, will be disseminated.)

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Effective date	46	8	53
Index status	54	1 (T)	54
Index short name	55	13 (T)	67
Index report name	68	35 (T)	102
Index name	103	40 (T)	142

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EFFECTIVE DATE	The date on which the index changes becomes effective.
INDEX STATUS	The code indicating the status of the index on the specified date.
INDEX SHORT NAME	The abbreviated version of the index name.
INDEX REPORT NAME	The report name of the index.
INDEX NAME	The full description of the index.

12.1.9 Value added Record Type IN Sub Type 02

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Effective date	46	8	53
Index status	54	1 (T)	54
Index Afrikaans short name	55	13 (T)	67
Index Afrikaans report name	68	35 (T)	102
Index Afrikaans name	103	40 (T)	142

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EFFECTIVE DATE	The date on which the index change becomes effective.
INDEX STATUS	The code indicating the status of the index on the specified date.
INDEX AFRIKAANS SHORT NAME	The abbreviated version of the Afrikaans index name.
INDEX AFRIKAANS REPORT NAME	The Afrikaans report name of the index.
INDEX AFRIKAANS NAME	The full Afrikaans description of the index.

12.1.10 Record Type WI sub type 01

The weekly index statistics are calculated at the close of each business week for all indices on the market.

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Current week's index value	46	18 (10.8)	63
Highest index value	64	18 (10.8)	81
Lowest index value	82	18 (10.8)	99
Previous week's index value	100	18 (10.8)	117
Date of high	118	8	125
Date of low	126	8	133

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
CURRENT WEEK'S INDEX VALUE	The closing index value as at the close of the current week.
HIGHEST INDEX VALUE	The highest index value achieved during the week.
LOWEST INDEX VALUE	The lowest index value achieved during the week.
PREVIOUS WEEK'S INDEX VALUE	The closing index value as at a week ago.
DATE OF HIGH	The date on which the highest value was attained during the past week.
DATE OF LOW	The date on which the lowest value was attained during the past week.

12.1.11 Record type WI sub type 02

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Total volume of traded shares	46	13	58
Total value of traded shares	59	15	73
Market capitalisation per index	74	14	87
Index 12 Month high value	88	18 (10.8)	105
Date index reached high	106	8	113
Index 12 Month low value	114	18 (10.8)	131
Date index reached low	132	8	139
Index value a year ago	140	18 (10.8)	157

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
TOTAL VOLUME OF TRADED	The total volume of shares traded for the index constituents during the week.
TOTAL VALUE OF TRADED	The total value of shares traded for the index constituents during the week.
MARKET CAPITALISATION	The closing total market capital of the index constituents.
INDEX BASE VALUE	The Index Base Value is a figure used to keep the index value stable, when there is a change to the number of issued shares within an index.
INDEX 12 MONTH HIGH VALUE	The highest index value, which the index reached over the past 12 months.
DATE INDEX REACHED HIGH	The date on which the index reached its high over the past 12 months.
INDEX 12 MONTH LOW VALUE	The lowest index value, which the index reached over the past 12 months.
DATE INDEX REACHED LOW	The date on which the index reached its low over the past 12 months.
INDEX VALUE A YEAR AGO	The index value a year ago.

12.1.12 Record type MI sub type 01

(The monthly index statistics are calculated at the close of each business month for all indices on the market.)

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Current month's index value	46	18 (10.8)	63
Highest index value	64	18 (10.8)	81
Lowest index value	82	18 (10.8)	99
Previous month's index value	100	18 (10.8)	117
Date of high	118	8	125
Date of low	126	8	133

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
CURRENT MONTH'S INDEX VALUE	The closing index value as at the close of the current month
HIGHEST INDEX VALUE	The highest index value achieved during the month.
LOWEST INDEX VALUE	The lowest index value achieved during the month.
PREVIOUS MONTH'S INDEX VALUE	The closing index value as at a month ago.
DATE OF HIGH	The date on which the highest value was attained during the past month.
DATE OF LOW	The date on which the lowest value was attained during the past month.

12.1.13 Record type MI sub type 02

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Total volume of traded shares	46	13	58
Total value of traded shares	59	15	73
Market capitalisation per index	74	14	87
Index 12 Month high value	88	18 (10.8)	105
Date index reached high	106	8	113
Index 12 Month low value	114	18 (10.8)	131
Date index reached low	132	8	139

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
TOTAL VOLUME OF TRADED	The total volume of shares traded for the index constituents during the month.
TOTAL VALUE OF TRADED	The total value of shares traded for the index constituents during the month.
FULL MARKET CAPITALISATION	The closing total market capital of the index constituents.
INDEX 12 MONTH HIGH VALUE	The highest index value, which the index reached over the past 12 months.
DATE INDEX REACHED HIGH	The date on which the index reached its high over the past 12 months.
INDEX 12 MONTH LOW VALUE	The lowest index value, which the index reached over the past 12 months.
DATE INDEX REACHED LOW	The date on which the index reached its low over the past 12 months.

12.1.14 Value added Record Type MC Sub Type 01

(The index constituent gives information of the various equities on a monthly basis that make up each index.)

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Sector code	46	4 (T)	49
Equity alpha code	50	6 (T)	55
Equity numeric code	56	7	62
Sector code	63	4 (T)	66
Equity alpha code	67	6 (T)	72
Equity numeric code	73	7	79
Sector code	80	4 (T)	83
Equity alpha code	84	6 (T)	89
Equity numeric code	90	7	96
Sector code	97	4 (T)	100
Equity alpha code	101	6 (T)	106
Equity numeric code	107	7	113
Sector code	114	4 (T)	117
Equity alpha code	118	6 (T)	123
Equity numeric code	124	7	130

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
SECTOR CODE	All instruments in the market are grouped into sectors, according to the type of business they represent.
EQUITY ALPHA CODE	All instrument traded on the market are identified by a unique alpha code.
EQUITY NUMERIC CODE	All instruments traded on the market are identified by a unique numeric code.

12.1.15 Value added Record Type MC Sub Type 02

(The index constituent gives information of the various equities on a monthly basis that make up each index.)

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Sector alpha code	46	4 (T)	49
Equity alpha code	50	6 (T)	55
Equity numeric code	56	7	62
Sector alpha code	63	4 (T)	66
Equity alpha code	67	6 (T)	72
Equity numeric code	73	7	79
Sector alpha code	80	4 (T)	83
Equity alpha code	84	6 (T)	89
Equity numeric code	90	7	96
Sector alpha code	97	4 (T)	100
Equity alpha code	101	6 (T)	106
Equity numeric code	107	7	113
Sector alpha code	114	4 (T)	117
Equity alpha code	118	6 (T)	123
Equity numeric code	124	7	130

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
SECTOR ALPHA CODE	All instruments in the market are grouped into sectors, according to the type of business they represent.
EQUITY ALPHA CODE	All instrument traded on the market are identified by a unique alpha code.
EQUITY NUMERIC CODE	All instruments traded on the market are identified by a unique numeric code.

13 FTSE/JSE AFRICA INDEX SERIES - STYLE INDICES

13.1 VALUATIONS DATA FILES (INDEX VALUES)

13.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DYV.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

This file contains the index closing positions for the current trading day.

13.1.2 Record Type DYV Sub Type 02 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents	46	15	60
Capital index (ZAR)	61	18 (10.8)	78
Total return index (ZAR)	79	18 (10.8)	96
XD adjustment (today)	97	13 (7.6)	109
XD adjustment (YTD)	110	13 (7.6)	122
Market capitalisation (ZAR)	123	16 (10.6)	138
Actual dividend yield	139	7 (3.4)	145

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS	Number of lines of stock included in index calculation (including secondary lines), as at today's market close.
CAPITAL INDEX (ZAR)	Today’s capital index value.
TOTAL RETURN INDEX (ZAR)	Today’s total return index value. See Appendix A for definition and calculation method.
XD ADJUSTMENT (TODAY)	Todays ex dividend adjustment in Rands. $= \frac{\Sigma \text{ (shares x investibility x actual dividend)}}{\Sigma \text{ (shares x investibility x price)}}$
XD ADJUSTMENT (YTD)	Ex-dividend adjustment year to date (from 1 Jan to 31 Dec.).
MARKET CAPITALISATION (ZAR)	Market capitalisation in Rands millions at today’s close (net, after free float)
ACTUAL DIVIDEND YIELD	Actual dividend yield.

$$\frac{\text{Annual div (in currency of price)}}{\text{Price}} = \text{Stock div}$$

$$\text{Div yield of index} = \frac{\Sigma \text{ (shares x investibility x annual div)}}{\Sigma \text{ (shares x investibility x price)}} \text{ X } 100$$

13.1.3 Record Type DYV Sub Type 02 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Daily performance – Capital	40	12 (T)	51
Daily performance – TRI	52	12 (T)	63
Percentage weighting ALL-SHARE	64	12 (T)	75
Earnings yield	76	13 (9.4)	88
Index Earnings Yield Sign	89	1 (T)	89

FIELD DESCRIPTIONS:

DAILY PERFORMANCE (CAPITALISATION)

Percentage change from previous day's capital index close.

$$= \left(\frac{\text{Today's index}}{\text{yesterday's index}} - 1 \right) \times 100$$

DAILY PERFORMANCE (TRI)

Percentage changes from previous day's TR index close.

$$= \left(\frac{\text{today's TRI}}{\text{yesterday's TRI}} - 1 \right) \times 100$$

PERCENTAGE WEIGHTING ALL-SHARE

Percentage weighting within All-Share Index.

EARNINGS YIELD

The earnings per share for the past 12 months divided by the closing price

EARNINGS YIELD SIGN

The sign indicating whether the yield earnings value is negative or positive. It denotes "N" for a negative value and "P" for a positive value.

NOTE: Sector indices with no constituents will not appear in the file.

13.2 CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

13.2.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D7T.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

This file contains the index constituents as at the end of the current day.

13.2.2 Record Type DYC Sub Type 01 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
Filler	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

13.2.3 Record Type DYC Sub Type 01 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J200 = FTSE / JSE Top 40)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

13.2.4 Record Type DYC Sub Type 01 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within all share index	88	15 (T)	102
Percentage weighting within Industry	103	16 (T)	118
Percentage weighting within sector	119	16 (T)	134

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined either by free float rule).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. including investibility weighting factor or market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN ALL SHARE INDEX	Percentage weighting within FTSE/JSE All-Share Index.
PERCENTAGE WEIGHTING WITHIN INDUSTRY	Percentage weighting within FTSE/JSE All-Share ICB Industry.
PERCENTAGE WEIGHTING WITHIN SECTOR UNIVERSE	Percentage weighting within FTSE/JSE All-Share ICB Sector.

13.2.5 Record Type DYC Sub Type 01 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54
Three year historic sales growth	55	18 (9.9)	72
Three year historic EPS growth	73	18 (9.9)	90
Two year forward sales estimates	91	18 (9.9)	108
Two year forward EPS estimates	109	18 (9.9)	126
Growth Rate	127	18 (9.9)	144

FIELD DESCRIPTIONS:

Dividend Yield Percentage

Percentage dividend yield per stock

$$= \left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$$

Three year historic sales growth

3 Year Historic Sales Growth reflects the average of the company's three most recent consecutive absolute net sales or revenue annual growth values. The most recently reported sales value should be less than 18 months old (in developed markets). Sales values are for the 12 months to the company's fiscal year end and are generally as reported by the company. However. sales are generally adjusted to exclude excise taxes. sales from non-operating activities and discontinued operations in addition to sales generated by associated companies. If the company has changed its year end and a 12 month figure is not reported. the reported value is annualised. A sales value is also calculated for banks. insurance & financial companies and includes interest. investment & premium income in addition to commission & fees as appropriate.

Three year historic EPS growth

3 Year Historic EPS Growth is the average of the company's three most recent consecutive absolute EPS annual growth values. The most recent EPS value should be less than 18 months old (in developed markets). Annual earnings per share (EPS) is for the 12 months to fiscal year end. EPS is calculated as net income after taxes. minority interest and preferred dividends. but before amortization of intangibles and after-tax extraordinary items. divided by adjusted shares.

Two year forward sales estimates	**This field will not be populated and will be filled with zeros.** estimates generally reflect sales derived from the company's core-operating activities. Generally transportation & non-operating costs are excluded from gross revenues for industrial corporations. Bank revenues include interest and non-interest income. Insurance revenues are comprised of net technical income and net financial income.
Two year forward EPS estimates	EPS estimates are generally based on net income from continuing operations divided by weighted average shares outstanding for the year.
Growth Rate	Return on Equity is Earnings per Share (EPS) for the most recent fiscal year divided by the previous year's book value per share. Payout ratio is Dividend per Share (DPS) divided by EPS. Values are again for the 12 months to the most recent fiscal year end. (More detailed EPS. Book Value and dividend per share definitions can be found under the "3 Year historic EPS growth". "Book to Price". "Dividend Yield" headings respectively)

13.2.6 Record Type DYC Sub Type 01 Sequence No. 05

FIELD NAME	START POS	LENGTH	END POS
Book to Price	40	18 (9.9)	57
Sales to Price	58	18 (9.9)	75
Cash flow to Price	76	18 (9.9)	93
Value Weight	94	18 (T)	111
Growth Weight	112	18 (T)	129

FIELD DESCRIPTIONS:

BOOK TO PRICE

Book to Price is a company's common/ordinary equity capital at the most recent fiscal year end divided by the company's market capitalisation at the review date. Common/ordinary equity is generally as reported. but is adjusted to exclude minority interest. preferred stock and selected items as appropriate.

SALES TO PRICE

Sales to Price is a company's most recent annual sales value divided by the company's market capitalisation at the review date. (A more detailed definition of sales is provided under the "3 Year historic sales growth" heading)

CASH FLOW TO PRICE

Cash Flow to Price is generally a company's most recent Cash Flow for the year divided by the market capitalisation of the company at the review date. If Cash Flow is not reported it is estimated based on net income plus depreciation and other non-cash items.

VALUE WEIGHT

The percentage weight rate in the Value Index

GROWTH WEIGHT

The percentage weight rate in the Growth Index

13.2.7 Record Type DYC Sub Type 01 Sequence No. 06

FIELD NAME	START POS	LENGTH	END POS
Value Market Capitalization	40	16 (10.6)	55
Growth Market Capitalization	56	16 (10.6)	71
Weight in Alsi Growth	72	18 (T)	89
Weight in Alsi Value	90	18 (T)	107
Value Rank	108	18 (6.12)	125
Growth Rank	126	18 (6.12)	143

FIELD DESCRIPTIONS:

VALUE MARKET CAPITALIZATION	Market capitalization in rands millions at index close that is used in the index value
GROWTH MARKET CAPITALIZATION	Market capitalization in rands millions at index close that is used in the index growth
WEIGHT IN ALSI GROWTH	Weight in the All Share growth index
WEIGHT IN ALSI VALUE	Weight in the All Share value index
VALUE RANK	Average of the four value style items
GROWTH RANK	Average of the five growth style items

13.2.8 Record Type DYC Sub Type 01 Sequence No. 07

FIELD NAME	START POS	LENGTH	END POS
Overall Style Rank	40	18 (6.12)	57

FIELD DESCRIPTIONS:

OVERALL STYLE RANK	Average of the value and growth rank

13.3 TRACKER DATA FILES

This file contains changes / amendments i.e. it provides indices' related amendments at both index and index constituent levels. It consists of three sections:

- Tracker 1 (Index level data).
- Tracker 2 (stock level data - weightings amendments)
- Tracker 3 (stock level data - ex-dividends on the following trading day)

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

13.3.1 TRACKER 1 – INDEX LEVEL DATA

These are the changes effective on the following trading day.

13.3.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D7T.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.

DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

13.3.1.2 Record Type DYT Sub Type 03 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents (previous market cap)	46	15	60
Number of constituents (new market cap)	61	15	75
Previous market cap	76	16 (10.6)	91
New market cap	92	16 (10.6)	107
Previous divisor	108	16 (10.6)	123
New divisor	124	16 (10.6)	139

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS (PREVIOUS MARKET CAPITALISATION)	Number of constituents included in the index calculation (including secondary lines). as at market close.
NUMBER OF CONSTITUENTS (NEW MARKET CAPITALISATION)	Adjusted number of constituents included in the index calculation (including secondary lines). after effected changes.
PREVIOUS MARKET CAPITALISATION	Market capitalisation in Rand millions. at market close.
NEW MARKET CAPITALISATION	Adjusted market capitalisation in Rand millions. at after effected changes.
PREVIOUS DIVISOR	Index divisor as at market close.
NEW DIVISOR	Adjusted index divisor after effected changes.

13.3.1.3 Record Type DYT Sub Type 03 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
XD adjustment value	40	13 (10.3)	52

FIELD DESCRIPTIONS:

XD ADJUSTMENT VALUE	Todays ex dividend adjustment in Rands.

13.3.2 TRACKER 2 - STOCK LEVEL DATA - WEIGHTING AMENDMENTS

13.3.2.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D7T.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

13.3.2.2 Record Type DYT Sub Type 04 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created in multiples of four (4). to reflect multiple corporate actions.

Each Corporate Action will result in 4 sequence records and this will be repeated if there are multiple Corporate Actions for any specific constituent. Eg A Name change and an unbundling for a specific constituent will result in the following being disseminated: DYT 04/01 – 04 and DYT 04/05 -08

13.3.2.3 Record Type DYT Sub Type 04 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	Closing ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	New ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated. after price adjustment factor.

Note: This sequence will be created in multiples of four (4). to reflect multiple corporate actions.

Each Corporate Action will result in 4 sequence records and this will be repeated if there are multiple Corporate Actions for any specific constituent. Eg A Name change and an unbundling for a specific constituent will result in the following being disseminated: DYT 04/01 – 04 and DYT 04/05 -08

13.3.2.4 Record Type DYT Sub Type 04 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40(T)	148

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule or share capping).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details. where available. on FTSE amendment code. (See Annexure A)

Note: This sequence will be created in multiples of four (4). to reflect multiple corporate actions.

Each Corporate Action will result in 4 sequence records and this will be repeated if there are multiple Corporate Actions for any specific constituent. Eg A Name change and an unbundling for a specific constituent will result in the following being disseminated: DYT 04/01 – 04 and DYT 04/05 -08

13.3.2.5 Record Type DYT Sub Type 04 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Value Weight	40	18 (T)	57
Growth Weight	58	18 (T)	75

FIELD DESCRIPTIONS:

Value Weight	The percentage weight rate in the Value Index
Growth Weight	The percentage weight rate in the Growth Index

Note: This sequence will be created in multiples of four (4). to reflect multiple corporate actions.

Each Corporate Action will result in 4 sequence records and this will be repeated if there are multiple Corporate Actions for any specific constituent. Eg A Name change and an unbundling for a specific constituent will result in the following being disseminated: DYT 04/01 – 04 and DYT 04/05 -08

13.3.3 TRACKER 3 - STOCK LEVEL DATA - EX-DIVIDEND CHANGES

13.3.3.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DYT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

13.3.3.2 Record Type DYT Sub Type 05/07 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
Current closing shares in issue	123	15	137
Current invisibility weighting used in index calculation	138	7 (T)	144
Secondary line	145	1 (T)	145

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (ZA).
EXCHANGE CODE	Primary exchange code for constituent. (e.g. J).
CURRENT CLOSING SHARES IN ISSUE	Shares in issue figure at index close.
CURRENT INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule)
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.

NOTE: DYT sub type 05 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up. DYT sub type 07 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

13.3.3.3 Record Type DYT Sub Type 06/08 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Ex-dividend date	40	10 (T)	49
Dividend amount	50	16 (10.6)	65
ISO currency	66	10 (T)	75
Index code	76	6 (T)	81
XD adjustment value	82	16 (10.6)	97
FTSE dividend code	98	10 (T)	107
FTSE dividend notes	108	40 (T)	147

FIELD DESCRIPTIONS:

EX-DIVIDEND DATE	Date the security is XD.
DIVIDEND AMOUNT	Dividend amount in currency indicated.
ISO CURRENCY	Currency code for dividend payment.
INDEX CODE	Index code to which the constituent belongs.
XD ADJUSTMENT VALUE	Value for adjustment factor.
FTSE DIVIDEND CODE	FTSE codes for the types of dividend payments. (See Annexure A)
FTSE DIVIDEND CODE DESCRIPTION	Details. where available. on FTSE dividend payment. (See Annexure A)

NOTE: DYT sub type 06 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up. DYT sub type 08 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

13.4 OPENING CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

13.4.1 Leading Record Layout

This file contains the index constituents as at the start of the following JSE business day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DYO.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 11.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

13.4.2 Record Type DYO Sub Type 11 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
Filler	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

13.4.3 Record Type DYO Sub Type 11 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J141 = FTSE / JSE Capped Shariah Top 40 Index)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

13.4.4 Record Type DYO Sub Type 11 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102
Percentage weighting within industry	103	16 (T)	118
Percentage weighting within ICB sector	119	16 (T)	134

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.
PERCENTAGE WEIGHTING WITHIN INDUSTRY	Percentage weighting within FTSE/JSE All-Share ICB industry universe as defined in the Ground Rules.
PERCENTAGE WEIGHTING WITHIN ICB SECTOR	Percentage weighting within FTSE/JSE All-Share ICB Sector universe as defined in the Ground Rules.

13.4.5 Record Type DYO Sub Type 11 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54

FIELD DESCRIPTIONS:

DIVIDEND YIELD PERCENTAGE

Percentage dividend yield per stock.

$$\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$$

14 FTSE / JSE AFRICA INDEX SERIES – DIVIDEND + INDEX

14.1 VALUATIONS DATA FILES

This file contains the index closing positions for the current trading day.

14.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4	31
Market	32	4	35
Exchange	36	4	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D7T.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

14.1.2 Record Type DDV Sub Type 02 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents	46	15	60
Capital index (ZAR)	61	18 (10.8)	78
Total return index (ZAR)	79	18 (10.8)	96
XD adjustment (today)	97	13 (7.6)	109
XD adjustment (YTD)	110	13 (7.6)	122
Market capitalisation (ZAR)	123	16 (10.6)	138
Actual dividend yield	139	7 (3.4)	145

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS	Number of lines of stock included in index calculation (including secondary lines), as at today's market close.
CAPITAL INDEX (ZAR)	Today's capital index value.
TOTAL RETURN INDEX (ZAR)	Today's total return index value. See Appendix A for definition and calculation method.
XD ADJUSTMENT (TODAY)	Todays ex dividend adjustment in Rands.
XD ADJUSTMENT (YTD)	Ex-dividend adjustment year to date (from 1 Jan to 31 Dec.).
MARKET CAPITALISATION (ZAR)	Market capitalisation in Rands millions at today's close (net, after free float and adjustment by one year-forecast dividend yield)
ACTUAL DIVIDEND YIELD	Actual dividend yield.

$$\frac{\text{Annual div (in currency of price)}}{\text{Price}} = \text{Stock div}$$

$$\text{Div yield of index} = \frac{\Sigma\text{ (shares x investibility x annual div)}}{\Sigma\text{ (shares x investibility x price)}} \text{ X } 100$$

14.1.3 Record Type DDV Sub Type 02 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Daily performance – Capital	40	12 (T)	51
Daily performance – TRI	52	12 (T)	63
Percentage weighting in this index	64	12 (T)	75
Earnings yield	76	13 (9.4)	88
Index Earnings Yield Sign	89	1 (T)	89

FIELD DESCRIPTIONS:

DAILY PERFORMANCE (CAPITALISATION)

Percentage change from previous day's capital index close.

$$= \left(\frac{\text{Today's index}}{\text{yesterday's index}} - 1 \right) \quad \underline{\text{x 100}}$$

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DAILY PERFORMANCE (TRI)

Percentage changes from previous day's TR index close.

$$= \left(\frac{\text{today's TRI}}{\text{yesterday's TRI}} - 1 \right) \quad \underline{\text{x 100}}$$

PERCENTAGE WEIGHTING IN THIS INDEX

Percentage weighting within this Index.

EARNINGS YIELD

The earnings per share for the past 12 months divided by the closing price

EARNINGS YIELD SIGN

The sign indicating whether the yield earnings value is negative or positive. It denotes "N" for a negative value and "P" for a positive value.

NOTE: Sector indices with no constituents will not appear in the file

14.2 CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

14.2.1 Leading Record Layout

This file contains the index constituents as at the end of the current day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DDC.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

14.2.2 Record Type DDC Sub Type 01 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
Filler	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

14.2.3 Record Type DDC Sub Type 01 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J200 = FTSE / JSE Top 40)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

14.2.4 Record Type DDC Sub Type 01 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market Capitalisation (Gross)	40	16 (10.6)	55
Investibility Weighting Factor	56	16 (T)	71
Market Capitalisation (After Weighting Factor)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
MARKET CAPITALISATION (AFTER WEIGHTING FACTOR)	Adjusted market capitalisation in Rands millions at index close (i.e. market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.

14.2.5 Record Type DDC Sub Type 01 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54
Weighting Factor	55	16 (6,10)	70

FIELD DESCRIPTIONS:

DIVIDEND YIELD Percentage	Percentage dividend yield per stock. $\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$
WEIGHTING FACTOR	Constituent market capitalisation adjustment factor.

14.3 TRACKER DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

14.3.1 TRACKER 1 DATA FILES (INDEX LEVEL DATA)

This file contains changes / amendments i.e. it provides indices' related amendments at both index and index constituent levels. It consists of three sections:

These are the changes effective on the following trading day.

14.3.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4	31
Market	32	4	35
Exchange	36	4	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DDT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

14.3.1.2 Record Type DDT Sub Type 03 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents (previous market cap)	46	15	60
Number of constituents (new market cap)	61	15	75
Previous market cap	76	16 (10.6)	91
New market cap	92	16 (10.6)	107
Previous divisor	108	16 (10.6)	123
New divisor	124	16 (10.6)	139

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS (PREVIOUS MARKET CAPITALISATION)	Number of constituents included in the index calculation (including secondary lines), as at market close.
NUMBER OF CONSTITUENTS (NEW MARKET CAPITALISATION)	Adjusted number of constituents included in the index calculation (including secondary lines), after effected changes.
PREVIOUS MARKET CAPITALISATION	Market capitalisation in Rand millions, at market close, after the 1 year forward DY adjustment.
NEW MARKET CAPITALISATION	Adjusted market capitalisation in Rand millions, at market open after effected changes and 1 year forward DY adjustment.
PREVIOUS DIVISOR	Index divisor as at market close.
NEW DIVISOR	Adjusted index divisor after effected changes.

14.3.1.3 Record Type DDT Sub Type 03 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
XD adjustment value	40	13 (10.3)	52

FIELD DESCRIPTIONS:

XD ADJUSTMENT VALUE	Todays ex dividend adjustment in Rands.

14.3.2 TRACKER 2 DATA FILES - STOCK LEVEL DATA - WEIGHTING AMENDMENTS

14.3.2.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4	31
Market	32	4	35
Exchange	36	4	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DDT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

14.3.2.2 Record Type DDT Sub Type 04 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created in multiples of three (3), to reflect multiple corporate actions.

14.3.2.3 Record Type DDT Sub Type 04 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

Note: This sequence will be created in multiples of three (3), to reflect multiple corporate actions.

14.3.2.4 Record Type DDT Sub Type 04 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Previous Weighting Factor	102	16 (6.10)	117
New Weighting Factor	118	16 (6.10)	133
Secondary line	134	1 (T)	134
FTSE amendment code	135	6 (T)	140
FTSE amendment code notes	141	40(T)	180

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
PREVIOUS WEIGHTING FACTOR	Previous Constituent Market Capitalisation adjustment factor
NEW WEIGHTING FACTOR	New Constituent Market Capitalisation adjustment factor
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)

Note: This sequence will be created in multiples of three (3), to reflect multiple corporate actions.

14.3.2.5 Record Type DDT Sub Type 04 Sequence No. 04

This record will be present for all rows in sequence 03, even if both fields below are empty of values.

FIELD NAME	START POS	LENGTH	END POS
Previous Weighting Factor	40	16 (T)	55
New Weighting Factor	56	16 (T)	71

FIELD DESCRIPTIONS:

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.
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.

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

14.3.2.6 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DDT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

14.3.2.7 Record Type DDT Sub Type 05/07 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
Current closing shares in issue	123	15	137
Current investibility weighting used in index calculation	138	7 (T)	144
Secondary line	145	1 (T)	145

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (ZA).
EXCHANGE CODE	Primary exchange code for constituent. (e.g. J).
CURRENT CLOSING SHARES IN ISSUE	Shares in issue figure at index close.
CURRENT INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule)
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.

NOTE: DHT sub type 05 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, DDT sub type 07 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

14.3.2.8 Record Type DDT Sub Type 06/08 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Ex-dividend date	40	10 (T)	49
Dividend amount	50	16 (10.6)	65
ISO currency	66	10 (T)	75
Index code	76	6 (T)	81
XD adjustment value	82	16 (10.6)	97
FTSE dividend code	98	10 (T)	107
FTSE dividend notes	108	40 (T)	147

FIELD DESCRIPTIONS:

EX-DIVIDEND DATE	Date the security is XD.
DIVIDEND AMOUNT	Dividend amount in currency indicated.
ISO CURRENCY	Currency code for dividend payment.
INDEX CODE	Index code to which the constituent belongs.
XD ADJUSTMENT VALUE	Value for adjustment factor.
FTSE DIVIDEND CODE	FTSE codes for the types of dividend payments. (See Annexure A)
FTSE DIVIDEND CODE DESCRIPTION	Details, where available, on FTSE dividend payment. (See Annexure A)

NOTE: DDT sub type 06 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, DHT sub type 08 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

14.4 OPENING CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

14.4.1 Leading Record Layout

This file contains the index constituents as at the start of the following JSE business day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	2840	12	39
Data (layouts below)		109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DDO.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 11.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

14.4.2 Record Type DDO Sub Type 11 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
Filler	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

14.4.3 Record Type DDO Sub Type 11 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J251 = FTSE / JSE Preference Share Index)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

14.4.4 Record Type DDO Sub Type 11 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market Capitalisation (Gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Market Capitilisation (After Weighting Factor)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
MARKET CAPITALISATION (AFTER WEIGHTING FACTOR)	Adjusted market capitalisation in Rands millions at index close (i.e. market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.

14.4.5 Record Type DDO Sub Type 11 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54
Weighting Factor	55	16 (6.10)	70

FIELD DESCRIPTIONS:

DIVIDEND YIELD PERCENTAGE	Percentage dividend yield per stock. $\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$
WEIGHTING FACTOR	Constituent market capitalisation adjustment factor.

14.5 FIVE-DAY TRACKER DATA

This record type publishes known upcoming stock-level amendments over the next 5 business days which impact the constituent's weighting in the index.

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

14.5.1 STOCK LEVEL DATA - WEIGHTING AMENDMENTS

14.5.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DDF.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 14.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

14.5.1.2 Record Type DDF Sub Type 14 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

14.5.1.3 Record Type DDF Sub Type 14 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

14.5.1.4 Record Type DDF Sub Type 14 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40 (T)	148
Date Last Modified	149	10 (T)	158
Effective Date	159	10 (T)	168

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)
DATE 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
EFFECTIVE DATE	The date on which the amendment will be applied to the constituent. DD/MM/YYYY

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

14.5.1.5 Record Type DDF Sub Type 14 Sequence No. 04

This record will be present for all rows in sequence 03, even if both fields below are empty of values.

FIELD NAME	START POS	LENGTH	END POS
Previous Weighting Factor	40	16 (T)	55
New Weighting Factor	56	16 (T)	71

FIELD DESCRIPTIONS:

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.
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.

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

15 FTSE / JSE AFRICA INDEX SERIES – PREFERENCE SHARE INDEX

15.1 VALUATIONS DATA FILES

This file contains the index closing positions for the current trading day.

15.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g. DRV
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 02.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

15.1.2 Record Type DRV Sub Type 02 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents	46	15	60
Capital index (ZAR)	61	18 (10.8)	78
Total return index (ZAR)	79	18 (10.8)	96
XD adjustment (today)	97	13 (7.6)	109
XD adjustment (YTD)	110	13 (7.6)	122
Market capitalisation (ZAR)	123	16 (10.6)	138
Actual dividend yield	139	7 (3.4)	145

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS	Number of lines of stock included in index calculation (including secondary lines), as at today's market close.
CAPITAL INDEX (ZAR)	Today's capital index value.
TOTAL RETURN INDEX (ZAR)	Today's total return index value. See Appendix A for definition and calculation method.
XD ADJUSTMENT (TODAY)	Today's ex dividend adjustment in Rands.
XD ADJUSTMENT (YTD)	Ex-dividend adjustment year to date (from 1 Jan to 31 Dec.).
MARKET CAPITALISATION (ZAR)	Market capitalisation in Rands millions at today's close (net, after free float and adjustment by one year-forecast dividend yield)
ACTUAL DIVIDEND YIELD	Actual dividend yield.

$$\frac{\text{Annual div (in currency of price)}}{\text{Price}} = \text{Stock div}$$

$$\text{Div yield of index} = \frac{\Sigma\ \text{(shares x investibility x annual div)}}{\Sigma\ \text{(shares x investibility x price)}} \text{ x } 100$$

15.1.3 Record Type DRV Sub Type 02 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Daily performance – Capital	40	12 (T)	51
Daily performance – TRI	52	12 (T)	63
Percentage weighting in this index	64	12 (T)	75
Earnings yield	76	13 (9.4)	88
Index Earnings Yield Sign	89	1 (T)	89

FIELD DESCRIPTIONS:

DAILY PERFORMANCE (CAPITALISATION)	Percentage change from previous day's capital index close. $= \left(\frac{\text{Today's index}}{\text{Yesterday's index}} - 1 \right) \times 100$
DAILY PERFORMANCE (TRI)	Percentage changes from previous day's TR index close. $= \left(\frac{\text{Today's TRI}}{\text{Yesterday's TRI}} - 1 \right) \times 100$
PERCENTAGE WEIGHTING IN THIS INDEX	Percentage weighting within Index
EARNINGS YIELD	The earnings per share for the past 12 months divided by the closing price
EARNINGS YIELD SIGN	The sign indicating whether the yield earnings value is negative or positive. It denotes "N" for a negative value and "P" for a positive value.

NOTE: Indices with no constituents will not appear in the file.

15.2 CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

15.2.1 Leading Record Layout

This file contains the index constituents as at the end of the current day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DRC.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

15.2.2 Record Type DRC Sub Type 01 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
Filler	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

15.2.3 Record Type DRC Sub Type 01 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J251 = FTSE / JSE Preference Share Index)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

15.2.4 Record Type DRC Sub Type 01 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102
Percentage weighting within industry	103	16 (T)	118
Percentage weighting within ICB sector	119	16 (T)	134

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.
PERCENTAGE WEIGHTING WITHIN INDUSTRY	Percentage weighting within FTSE/JSE All-Share ICB industry universe as defined in the Ground Rules.
PERCENTAGE WEIGHTING WITHIN ICB SECTOR	Percentage weighting within FTSE/JSE All-Share ICB Sector universe as defined in the Ground Rules.

15.2.5 Record Type DRC Sub Type 01 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54

FIELD DESCRIPTIONS:

DIVIDEND YIELD Percentage	Percentage dividend yield per stock. $\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$

15.3 TRACKER DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

15.3.1 TRACKER 1 DATA FILES (INDEX LEVEL DATA)

This file contains changes / amendments i.e. it provides indices' related amendments at both index and index constituent levels. It consists of three sections:

These are the changes effective on the following trading day.

15.3.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated -e.g. DRT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 03.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

15.3.1.2 Record Type DRT Sub Type 03 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents (previous market cap)	46	15	60
Number of constituents (new market cap)	61	15	75
Previous market cap	76	16 (10.6)	91
New market cap	92	16 (10.6)	107
Previous divisor	108	16 (10.6)	123
New divisor	124	16 (10.6)	139

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS (PREVIOUS MARKET CAPITALISATION)	Number of constituents included in the index calculation (including secondary lines), as at market close.
NUMBER OF CONSTITUENTS (NEW MARKET CAPITALISATION)	Adjusted number of constituents included in the index calculation (including secondary lines), after effected changes.
PREVIOUS MARKET CAPITALISATION	Market capitalisation in Rand millions, at market close, after the 1 year forward DY adjustment.
NEW MARKET CAPITALISATION	Adjusted market capitalisation in Rand millions, at market open after effected changes and 1 year forward DY adjustment.
PREVIOUS DIVISOR	Index divisor as at market close.
NEW DIVISOR	Adjusted index divisor after effected changes.

15.3.1.3 Record Type DRT Sub Type 03 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
XD adjustment value	40	13 (10.3)	52

FIELD DESCRIPTIONS:

XD ADJUSTMENT VALUE	Today’s ex dividend adjustment in Rands.

15.3.2 TRACKER 2 DATA FILES - STOCK LEVEL DATA - WEIGHTING AMENDMENTS

15.3.2.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DRT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 04.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

15.3.2.2 Record Type DRT Sub Type 04 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

15.3.2.3 Record Type DRT Sub Type 04 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

15.3.2.4 Record Type DRT Sub Type 04 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40(T)	148

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

15.3.3 TRACKER 3 - STOCK LEVEL DATA - EX-DIVIDEND CHANGES

15.3.3.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DRT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

15.3.3.2 Record Type DRT Sub Type 05/07 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
Current closing shares in issue	123	15	137
Current investibility weighting used in index calculation	138	7 (T)	144
Secondary line	145	1 (T)	145

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (ZA).
EXCHANGE CODE	Primary exchange code for constituent. (e.g. J).
CURRENT CLOSING SHARES IN ISSUE	Shares in issue figure at index close.
CURRENT INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule)
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.

NOTE: DRT sub type 05 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, DRT sub type 07 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

15.3.3.3 Record Type DRT Sub Type 06/08 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Ex-dividend date	40	10 (T)	49
Dividend amount	50	16 (10.6)	65
ISO currency	66	10 (T)	75
Index code	76	6 (T)	81
XD adjustment value	82	16 (10.6)	97
FTSE dividend code	98	10 (T)	107
FTSE dividend notes	108	40 (T)	147

FIELD DESCRIPTIONS:

EX-DIVIDEND DATE	Date the security is XD.
DIVIDEND AMOUNT	Dividend amount in currency indicated.
ISO CURRENCY	Currency code for dividend payment.
INDEX CODE	Index code to which the constituent belongs.
XD ADJUSTMENT VALUE	Value for adjustment factor.
FTSE DIVIDEND CODE	FTSE codes for the types of dividend payments. (See Annexure A)
FTSE DIVIDEND CODE DESCRIPTION	Details, where available, on FTSE dividend payment. (See Annexure A)

NOTE: DRT sub type 06 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, DRT sub type 08 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

15.4 OPENING CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

15.4.1 Leading Record Layout

This file contains the index constituents as at the start of the following JSE business day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DRO.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 11.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

15.4.2 Record Type DRO Sub Type 11 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
Filler	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

15.4.3 Record Type DRO Sub Type 11 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J251 = FTSE / JSE Preference Share Index)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

15.4.4 Record Type DRO Sub Type 11 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102
Percentage weighting within industry	103	16 (T)	118
Percentage weighting within ICB sector	119	16 (T)	134

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.
PERCENTAGE WEIGHTING WITHIN INDUSTRY	Percentage weighting within FTSE/JSE All-Share ICB industry universe as defined in the Ground Rules.
PERCENTAGE WEIGHTING WITHIN ICB SECTOR	Percentage weighting within FTSE/JSE All-Share ICB Sector universe as defined in the Ground Rules.

15.4.5 Record Type DRO Sub Type 11 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54

FIELD DESCRIPTIONS:

DIVIDEND YIELD Percentage

Percentage dividend yield per stock.

$$\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$$

15.5 FIVE-DAY TRACKER DATA

This record type publishes known upcoming stock-level amendments over the next 5 business days which impact the constituent's weighting in the index.

N.B This record type will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

15.5.1 STOCK LEVEL DATA - WEIGHTING AMENDMENTS

15.5.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DRF.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 14.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

15.5.1.2 Record Type DRF Sub Type 14 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

15.5.1.3 Record Type DRF Sub Type 14 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

15.5.1.4 Record Type DRF Sub Type 14 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40 (T)	148
Date Last Modified	149	10 (T)	158
Effective Date	159	10 (T)	168

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)
DATE 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
EFFECTIVE DATE	The date on which the amendment will be applied to the constituent. DD/MM/YYYY

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

16 FTSE / JSE AFRICA INDEX SERIES – SHARIAH INDEX

16.1 VALUATIONS DATA FILES

This file contains the index closing positions for the current trading day.

16.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g. DHV
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 02.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

16.1.2 Record Type DHV Sub Type 02 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents	46	15	60
Capital index (ZAR)	61	18 (10.8)	78
Total return index (ZAR)	79	18 (10.8)	96
XD adjustment (today)	97	13 (7.6)	109
XD adjustment (YTD)	110	13 (7.6)	122
Market capitalisation (ZAR)	123	16 (10.6)	138
Actual dividend yield	139	7 (3.4)	145

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS	Number of lines of stock included in index calculation (including secondary lines), as at today's market close.
CAPITAL INDEX (ZAR)	Today's capital index value.
TOTAL RETURN INDEX (ZAR)	Today's total return index value. See Appendix A for definition and calculation method.
XD ADJUSTMENT (TODAY)	Today's ex dividend adjustment in Rands.
XD ADJUSTMENT (YTD)	Ex-dividend adjustment year to date (from 1 Jan to 31 Dec.).
MARKET CAPITALISATION (ZAR)	Market capitalisation in Rands millions at today's close (net, after free float and adjustment by one year-forecast dividend yield)
ACTUAL DIVIDEND YIELD	Actual dividend yield.

$$\frac{\text{Annual div (in currency of price)}}{\text{Price}} = \text{Stock div}$$

$$\text{Div yield of index} = \frac{\Sigma\,(\text{shares x investibility x annual div})}{\Sigma\,(\text{shares x investibility x price})} \text{ x } 100$$

16.1.3 Record Type DHV Sub Type 02 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Daily performance – Capital	40	12 (T)	51
Daily performance – TRI	52	12 (T)	63
Percentage weighting in this index	64	12 (T)	75
Earnings yield	76	13 (9.4)	88
Index Earnings Yield Sign	89	1 (T)	89

FIELD DESCRIPTIONS:

DAILY PERFORMANCE (CAPITALISATION)	Percentage change from previous day's capital index close. $= \left(\frac{\text{Today's index}}{\text{Yesterday's index}} - 1 \right) \times 100$
DAILY PERFORMANCE (TRI)	Percentage changes from previous day's TR index close. $= \left(\frac{\text{Today's TRI}}{\text{Yesterday's TRI}} - 1 \right) \times 100$
PERCENTAGE WEIGHTING IN THIS INDEX	Percentage weighting within Index
EARNINGS YIELD	The earnings per share for the past 12 months divided by the closing price
EARNINGS YIELD SIGN	The sign indicating whether the yield earnings value is negative or positive. It denotes "N" for a negative value and "P" for a positive value.

NOTE: Indices with no constituents will not appear in the file.

16.2 CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

16.2.1 Leading Record Layout

This file contains the index constituents as at the end of the current day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DHC.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

16.2.2 Record Type DHC Sub Type 01 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
Filler	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

16.2.3 Record Type DHC Sub Type 01 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J143 = FTSE/JSE SHARIAH ALL SHARE)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

16.2.4 Record Type DHC Sub Type 01 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102
Percentage weighting within industry	103	16 (T)	118
Percentage weighting within ICB sector	119	16 (T)	134

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.
PERCENTAGE WEIGHTING WITHIN INDUSTRY	Percentage weighting within FTSE/JSE All-Share ICB industry universe as defined in the Ground Rules.
PERCENTAGE WEIGHTING WITHIN ICB SECTOR	Percentage weighting within FTSE/JSE All-Share ICB Sector universe as defined in the Ground Rules.

16.2.5 Record Type DHC Sub Type 01 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54

FIELD DESCRIPTIONS:

DIVIDEND YIELD Percentage	Percentage dividend yield per stock. $\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$

16.3 TRACKER DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

16.3.1 TRACKER 1 DATA FILES (INDEX LEVEL DATA)

This file contains changes / amendments i.e. it provides indices' related amendments at both index and index constituent levels. It consists of three sections:

These are the changes effective on the following trading day.

16.3.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated -e.g. DHT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 03.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

16.3.1.2 Record Type DHT Sub Type 03 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents (previous market cap)	46	15	60
Number of constituents (new market cap)	60	15	75
Previous market cap	76	16 (10.6)	91
New market cap	92	16 (10.6)	107
Previous divisor	108	16 (10.6)	123
New divisor	124	16 (10.6)	139

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS (PREVIOUS MARKET CAPITALISATION)	Number of constituents included in the index calculation (including secondary lines), as at market close.
NUMBER OF CONSTITUENTS (NEW MARKET CAPITALISATION)	Adjusted number of constituents included in the index calculation (including secondary lines), after effected changes.
PREVIOUS MARKET CAPITALISATION	Market capitalisation in Rand millions, at market close, after the 1 year forward DY adjustment.
NEW MARKET CAPITALISATION	Adjusted market capitalisation in Rand millions, at market open after effected changes and 1 year forward DY adjustment.
PREVIOUS DIVISOR	Index divisor as at market close.
NEW DIVISOR	Adjusted index divisor after effected changes.

16.3.1.3 Record Type DHT Sub Type 03 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
XD adjustment value	40	13 (10.3)	52

FIELD DESCRIPTIONS:

XD ADJUSTMENT VALUE	Today's ex dividend adjustment in Rands.

16.3.2 TRACKER 2 DATA FILES - STOCK LEVEL DATA - WEIGHTING AMENDMENTS

16.3.2.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DHT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 04.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

16.3.2.2 Record Type DHT Sub Type 04 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

16.3.2.3 Record Type DHT Sub Type 04 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

16.3.2.4 Record Type DHT Sub Type 04 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40(T)	148

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

16.3.3 TRACKER 3 - STOCK LEVEL DATA - EX-DIVIDEND CHANGES

16.3.3.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DHT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

16.3.3.2 Record Type DHT Sub Type 05/07 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
Current closing shares in issue	123	15	137
Current investibility weighting used in index calculation	138	7 (T)	144
Secondary line	145	1 (T)	145

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (ZA).
EXCHANGE CODE	Primary exchange code for constituent. (e.g. J).
CURRENT CLOSING SHARES IN ISSUE	Shares in issue figure at index close.
CURRENT INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule)
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.

NOTE: DHT sub type 05 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, DHT sub type 07 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

16.3.3.3 Record Type DHT Sub Type 06/08 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Ex-dividend date	40	10 (T)	49
Dividend amount	50	16 (10.6)	65
ISO currency	66	10 (T)	75
Index code	76	6 (T)	81
XD adjustment value	82	16 (10.6)	97
FTSE dividend code	98	10 (T)	107
FTSE dividend notes	108	40 (T)	147

FIELD DESCRIPTIONS:

EX-DIVIDEND DATE	Date the security is XD.
DIVIDEND AMOUNT	Dividend amount in currency indicated.
ISO CURRENCY	Currency code for dividend payment.
INDEX CODE	Index code to which the constituent belongs.
XD ADJUSTMENT VALUE	Value for adjustment factor.
FTSE DIVIDEND CODE	FTSE codes for the types of dividend payments. (See Annexure A)
FTSE DIVIDEND CODE DESCRIPTION	Details, where available, on FTSE dividend payment. (See Annexure A)

NOTE: DHT sub type 06 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, DHT sub type 08 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

16.4 OPENING CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

16.4.1 Leading Record Layout

This file contains the index constituents as at the start of the following JSE business day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DHO.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 11.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

16.4.2 Record Type DHO Sub Type 11 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
Filler	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

16.4.3 Record Type DHO Sub Type 11 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J251 = FTSE / JSE Preference Share Index)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

16.4.4 Record Type DHO Sub Type 11 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102
Percentage weighting within industry	103	16 (T)	118
Percentage weighting within ICB sector	119	16 (T)	134

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.
PERCENTAGE WEIGHTING WITHIN INDUSTRY	Percentage weighting within FTSE/JSE All-Share ICB industry universe as defined in the Ground Rules.
PERCENTAGE WEIGHTING WITHIN ICB SECTOR	Percentage weighting within FTSE/JSE All-Share ICB Sector universe as defined in the Ground Rules.

16.4.5 Record Type DHO Sub Type 11 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54

FIELD DESCRIPTIONS:

DIVIDEND YIELD Percentage	Percentage dividend yield per stock. $\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$

16.5 FIVE-DAY TRACKER DATA

This record type publishes known upcoming stock-level amendments over the next 5 business days which impact the constituent's weighting in the index.

N.B This record type will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

16.5.1 STOCK LEVEL DATA - WEIGHTING AMENDMENTS

16.5.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DHF.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 14.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

16.5.1.2 Record Type DHF Sub Type 14 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

16.5.1.3 Record Type DHF Sub Type 14 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

16.5.1.4 Record Type DHF Sub Type 14 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40 (T)	148
Date Last Modified	149	10 (T)	158
Effective Date	159	10 (T)	168

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)
DATE 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
EFFECTIVE DATE	The date on which the amendment will be applied to the constituent. DD/MM/YYYY

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

17 FTSE / JSE AFRICA INDEX SERIES – RAFI INDEX

17.1 VALUATIONS DATA FILES

This file contains the index closing positions for the current trading day.

17.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g. DIV
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 02.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

17.1.2 Record Type DIV Sub Type 02 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents	46	15	60
Capital index (ZAR)	61	18 (10.8)	78
Total return index (ZAR)	79	18 (10.8)	96
XD adjustment (today)	97	13 (7.6)	109
XD adjustment (YTD)	110	13 (7.6)	122
Market capitalisation (ZAR)	123	16 (10.6)	138
Dividend yield	139	7 (3.4)	145

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS	Number of lines of stock included in index calculation (including secondary lines), as at today's market close.
CAPITAL INDEX (ZAR)	Today’s capital index value.
TOTAL RETURN INDEX (ZAR)	Today’s total return index value. See Appendix A for definition and calculation method.
XD ADJUSTMENT (TODAY)	Today’s ex dividend adjustment in Rands.
XD ADJUSTMENT (YTD)	Ex-dividend adjustment year to date (from 1 Jan to 31 Dec.).
MARKET CAPITALISATION (ZAR)	Market capitalisation in Rands millions at today’s close (net, after free float and adjustment by one year-forecast dividend yield)
DIVIDEND YIELD	Dividend yield.

$$\frac{\text{Annual div (in currency of price)}}{\text{Price}} = \text{Stock div}$$

$$\text{Div yield of index} = \frac{\Sigma\ (\text{shares x investibility x annual div})}{\Sigma\ (\text{shares x investibility x price})} \text{ x } 100$$

17.1.3 Record Type DIV Sub Type 02 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Daily performance – Capital	40	12 (T)	51
Daily performance – TRI	52	12 (T)	63
Percentage weighting in this index	64	12 (T)	75
Earnings yield	76	13 (9.4)	88
Index Earnings Yield Sign	89	1 (T)	89

FIELD DESCRIPTIONS:

DAILY PERFORMANCE (CAPITALISATION)	Percentage change from previous day's capital index close. $= \left(\frac{\text{Today's index}}{\text{Yesterday's index}} - 1 \right) \times 100$
DAILY PERFORMANCE (TRI)	Percentage changes from previous day's TR index close. $= \left(\frac{\text{Today's TRI}}{\text{Yesterday's TRI}} - 1 \right) \times 100$
PERCENTAGE WEIGHTING IN THIS INDEX	Percentage weighting within Index
EARNINGS YIELD	The earnings per share for the past 12 months divided by the closing price
EARNINGS YIELD SIGN	The sign indicating whether the yield earnings value is negative or positive. It denotes "N" for a negative value and "P" for a positive value.

NOTE: Indices with no constituents will not appear in the file.

17.2 CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

17.2.1 Leading Record Layout

This file contains the index constituents as at the end of the current day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DIC.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

17.2.2 Record Type DIC Sub Type 01 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
Filler	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

17.2.3 Record Type DIC Sub Type 01 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J263 = RAFI All Share)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

17.2.4 Record Type DIC Sub Type 01 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.

17.2.5 Record Type DIC Sub Type 01 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54
RAFI Factor	55	16 (2,14)	70

FIELD DESCRIPTIONS:

RAFI FACTOR	Constituent market capitalisation adjustment factor.
DIVIDEND YIELD Percentage	Percentage dividend yield per stock. $\left(\frac{\text{Annual div}}{\text{price}} \text{ x } 100 \right)$

17.3 TRACKER DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

17.3.1 TRACKER 1 DATA FILES (INDEX LEVEL DATA)

This file contains changes / amendments i.e. it provides indices' related amendments at both index and index constituent levels. It consists of three sections:

These are the changes effective on the following trading day.

17.3.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated -e.g. DIT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 03.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

17.3.1.2 Record Type DIT Sub Type 03 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents (previous market cap)	46	15	60
Number of constituents (new market cap)	61	15	75
Previous market cap	76	16 (10.6)	91
New market cap	92	16 (10.6)	107
Previous divisor	108	16 (10.6)	123
New divisor	124	16 (10.6)	139

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS (PREVIOUS MARKET CAPITALISATION)	Number of constituents included in the index calculation (including secondary lines), as at market close.
NUMBER OF CONSTITUENTS (NEW MARKET CAPITALISATION)	Adjusted number of constituents included in the index calculation (including secondary lines), after effected changes.
PREVIOUS MARKET CAPITALISATION	Market capitalisation in Rand millions, at market close, after the 1 year forward DY adjustment.
NEW MARKET CAPITALISATION	Adjusted market capitalisation in Rand millions, at market open after effected changes and 1 year forward DY adjustment.
PREVIOUS DIVISOR	Index divisor as at market close.
NEW DIVISOR	Adjusted index divisor after effected changes.

17.3.1.3 Record Type DIT Sub Type 03 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
XD adjustment value	40	13 (10.3)	52

FIELD DESCRIPTIONS:

XD ADJUSTMENT VALUE — Today’s ex dividend adjustment in Rands.

17.3.2 TRACKER 2 DATA FILES - STOCK LEVEL DATA - WEIGHTING AMENDMENTS

17.3.2.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DIT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 04.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

17.3.2.2 Record Type DIT Sub Type 04 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

17.3.2.3 Record Type DIT Sub Type 04 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

17.3.2.4 Record Type DIT Sub Type 04 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40(T)	148

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

17.3.2.5 Record Type DIT Sub Type 04 Sequence No. 04

This record will be present for all rows in sequence 03, even if both fields below are empty of values.

FIELD NAME	START POS	LENGTH	END POS
Previous RAFI Factor	40	16 (T)	55
New RAFI Factor	56	16 (T)	71

FIELD DESCRIPTIONS:

PREVIOUS RAFI 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.
NEW RAFI 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.

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

17.3.3 TRACKER 3 - STOCK LEVEL DATA - EX-DIVIDEND CHANGES

17.3.3.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DIT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

17.3.3.2 Record Type DIT Sub Type 05/07 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
Current closing shares in issue	123	15	137
Current investibility weighting used in index calculation	138	7 (T)	144
Secondary line	145	1 (T)	145

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (ZA).
EXCHANGE CODE	Primary exchange code for constituent. (e.g. J).
CURRENT CLOSING SHARES IN ISSUE	Shares in issue figure at index close.
CURRENT INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule)
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.

NOTE: DIT sub type 05 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, DIT sub type 07 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

17.3.3.3 Record Type DIT Sub Type 06/08 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Ex-dividend date	40	10 (T)	49
Dividend amount	50	16 (10.6)	65
ISO currency	66	10 (T)	75
Index code	76	6 (T)	81
XD adjustment value	82	16 (10.6)	97
FTSE dividend code	98	10 (T)	107
FTSE dividend notes	108	40 (T)	147

FIELD DESCRIPTIONS:

EX-DIVIDEND DATE	Date the security is XD.
DIVIDEND AMOUNT	Dividend amount in currency indicated.
ISO CURRENCY	Currency code for dividend payment.
INDEX CODE	Index code to which the constituent belongs.
XD ADJUSTMENT VALUE	Value for adjustment factor.
FTSE DIVIDEND CODE	FTSE codes for the types of dividend payments. (See Annexure A)
FTSE DIVIDEND CODE DESCRIPTION	Details, where available, on FTSE dividend payment. (See Annexure A)

NOTE: DIT sub type 06 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, DIT sub type 08 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

17.4 OPENING CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

17.4.1 Leading Record Layout

This file contains the index constituents as at the start of the following JSE business day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DIO.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 11.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

17.4.2 Record Type DIO Sub Type 11 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
Filler	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

17.4.3 Record Type DIO Sub Type 11 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J263 = RAFI All Share)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

17.4.4 Record Type DIO Sub Type 11 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.

17.4.5 Record Type DIO Sub Type 11 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54
RAFI Factor	55	16 (2.14)	70

FIELD DESCRIPTIONS:

RAFI FACTOR	Constituent market capitalisation adjustment factor.
DIVIDEND YIELD Percentage	Percentage dividend yield per stock. $\left(\frac{\text{Annual div}}{\text{price}} \text{ x } 100 \right)$

17.5 FIVE-DAY TRACKER DATA

This record type publishes known upcoming stock-level amendments over the next 5 business days which impact the constituent's weighting in the index.

N.B This record type will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

17.5.1 STOCK LEVEL DATA - WEIGHTING AMENDMENTS

17.5.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DIF.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 14.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

17.5.1.2 Record Type DIF Sub Type 14 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

17.5.1.3 Record Type DIF Sub Type 14 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

17.5.1.4 Record Type DIF Sub Type 14 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40 (T)	148
Date Last Modified	149	10 (T)	158
Effective Date	159	10 (T)	168

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)
DATE 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
EFFECTIVE DATE	The date on which the amendment will be applied to the constituent. DD/MM/YYYY

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

17.5.1.5 Record Type DIF Sub Type 14 Sequence No. 04

This record will be present for all rows in sequence 03, even if both fields below are empty of values.

FIELD NAME	START POS	LENGTH	END POS
Previous RAFI Factor	40	16 (T)	55
New RAFI Factor	56	16 (T)	71

FIELD DESCRIPTIONS:

PREVIOUS RAFI 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.
NEW RAFI 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.

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

18 FTSE / JSE AFRICA INDEX SERIES – RAFI CAPPED INDEX

18.1 VALUATIONS DATA FILES

This file contains the index closing positions for the current trading day.

18.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g. DAV
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 02.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

18.1.2 Record Type DAV Sub Type 02 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents	46	15	60
Capital index (ZAR)	61	18 (10.8)	78
Total return index (ZAR)	79	18 (10.8)	96
XD adjustment (today)	97	13 (7.6)	109
XD adjustment (YTD)	110	13 (7.6)	122
Market capitalisation (ZAR)	123	16 (10.6)	138
Dividend yield	139	7 (3.4)	145

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS	Number of lines of stock included in index calculation (including secondary lines), as at today's market close.
CAPITAL INDEX (ZAR)	Today's capital index value.
TOTAL RETURN INDEX (ZAR)	Today's total return index value. See Appendix A for definition and calculation method.
XD ADJUSTMENT (TODAY)	Today's ex dividend adjustment in Rands.
XD ADJUSTMENT (YTD)	Ex-dividend adjustment year to date (from 1 Jan to 31 Dec.).
MARKET CAPITALISATION (ZAR)	Market capitalisation in Rands millions at today's close (net, after free float and adjustment by one year-forecast dividend yield)
DIVIDEND YIELD	Dividend yield.

$$\frac{\text{Annual div (in currency of price)}}{\text{Price}} = \text{Stock div}$$

$$\text{Div yield of index} = \frac{\Sigma\text{ (shares x investibility x annual div)}}{\Sigma\text{ (shares x investibility x price)}} \text{ x } 100$$

18.1.3 Record Type DAV Sub Type 02 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Daily performance – Capital	40	12 (T)	51
Daily performance – TRI	52	12 (T)	63
Percentage weighting in this index	64	12 (T)	75
Earnings yield	76	13 (9.4)	88
Index Earnings Yield Sign	89	1 (T)	89

FIELD DESCRIPTIONS:

DAILY PERFORMANCE (CAPITALISATION)	Percentage change from previous day's capital index close. $= \left(\frac{\text{Today's index}}{\text{Yesterday's index}} - 1 \right) \times 100$
DAILY PERFORMANCE (TRI)	Percentage changes from previous day's TR index close. $= \left(\frac{\text{Today's TRI}}{\text{Yesterday's TRI}} - 1 \right) \times 100$
PERCENTAGE WEIGHTING IN THIS INDEX	Percentage weighting within Index
EARNINGS YIELD	The earnings per share for the past 12 months divided by the closing price
EARNINGS YIELD SIGN	The sign indicating whether the yield earnings value is negative or positive. It denotes "N" for a negative value and "P" for a positive value.

NOTE: Indices with no constituents will not appear in the file.

18.2 CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

18.2.1 Leading Record Layout

This file contains the index constituents as at the end of the current day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DAC.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

18.2.2 Record Type DAC Sub Type 01 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
Filler	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

18.2.3 Record Type DAC Sub Type 01 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J283 = RAFI All Share Capped)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

18.2.4 Record Type DAC Sub Type 01 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.

18.2.5 Record Type DAC Sub Type 01 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54
RAFI Factor	55	16 (2,14)	70

FIELD DESCRIPTIONS:

RAFI FACTOR	Constituent market capitalisation adjustment factor.
DIVIDEND YIELD Percentage	Percentage dividend yield per stock. $\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$

18.3 TRACKER DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

18.3.1 TRACKER 1 DATA FILES (INDEX LEVEL DATA)

This file contains changes / amendments i.e. it provides indices' related amendments at both index and index constituent levels. It consists of three sections:

These are the changes effective on the following trading day.

18.3.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated -e.g. DAT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 03.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

18.3.1.2 Record Type DAT Sub Type 03 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents (previous market cap)	46	15	60
Number of constituents (new market cap)	61	15	75
Previous market cap	76	16 (10.6)	91
New market cap	92	16 (10.6)	107
Previous divisor	108	16 (10.6)	123
New divisor	124	16 (10.6)	139

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS (PREVIOUS MARKET CAPITALISATION)	Number of constituents included in the index calculation (including secondary lines), as at market close.
NUMBER OF CONSTITUENTS (NEW MARKET CAPITALISATION)	Adjusted number of constituents included in the index calculation (including secondary lines), after effected changes.
PREVIOUS MARKET CAPITALISATION	Market capitalisation in Rand millions, at market close, after the 1 year forward DY adjustment.
NEW MARKET CAPITALISATION	Adjusted market capitalisation in Rand millions, at market open after effected changes and 1 year forward DY adjustment.
PREVIOUS DIVISOR	Index divisor as at market close.
NEW DIVISOR	Adjusted index divisor after effected changes.

18.3.1.3 Record Type DAT Sub Type 03 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
XD adjustment value	40	13 (10.3)	52

FIELD DESCRIPTIONS:

XD ADJUSTMENT VALUE	Today’s ex dividend adjustment in Rands.

18.3.2 TRACKER 2 DATA FILES - STOCK LEVEL DATA - WEIGHTING AMENDMENTS

18.3.2.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DAT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 04.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

18.3.2.2 Record Type DAT Sub Type 04 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

18.3.2.3 Record Type DAT Sub Type 04 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

18.3.2.4 Record Type DAT Sub Type 04 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40(T)	148

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

18.3.2.5 Record Type DAT Sub Type 04 Sequence No. 04

This record will be present for all rows in sequence 03, even if both fields below are empty of values.

FIELD NAME	START POS	LENGTH	END POS
Previous RAFI Factor	40	16 (T)	55
New RAFI Factor	56	16 (T)	71

FIELD DESCRIPTIONS:

PREVIOUS RAFI 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.
NEW RAFI 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.

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

18.3.3 TRACKER 3 - STOCK LEVEL DATA - EX-DIVIDEND CHANGES

18.3.3.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DAT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

18.3.3.2 Record Type DAT Sub Type 05/07 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
Current closing shares in issue	123	15	137
Current investibility weighting used in index calculation	138	7 (T)	144
Secondary line	145	1 (T)	145

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (ZA).
EXCHANGE CODE	Primary exchange code for constituent. (e.g. J).
CURRENT CLOSING SHARES IN ISSUE	Shares in issue figure at index close.
CURRENT INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule)
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.

NOTE: DAT sub type 05 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, DAT sub type 07 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

18.3.3.3 Record Type DAT Sub Type 06/08 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Ex-dividend date	40	10 (T)	49
Dividend amount	50	16 (10.6)	65
ISO currency	66	10 (T)	75
Index code	76	6 (T)	81
XD adjustment value	82	16 (10.6)	97
FTSE dividend code	98	10 (T)	107
FTSE dividend notes	108	40 (T)	147

FIELD DESCRIPTIONS:

EX-DIVIDEND DATE	Date the security is XD.
DIVIDEND AMOUNT	Dividend amount in currency indicated.
ISO CURRENCY	Currency code for dividend payment.
INDEX CODE	Index code to which the constituent belongs.
XD ADJUSTMENT VALUE	Value for adjustment factor.
FTSE DIVIDEND CODE	FTSE codes for the types of dividend payments. (See Annexure A)
FTSE DIVIDEND CODE DESCRIPTION	Details, where available, on FTSE dividend payment. (See Annexure A)

NOTE: DAT sub type 06 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, DAT sub type 08 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

18.4 OPENING CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

18.4.1 Leading Record Layout

This file contains the index constituents as at the start of the following JSE business day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DAO.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 11.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

18.4.2 Record Type DAO Sub Type 11 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
Filler	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

18.4.3 Record Type DAO Sub Type 11 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J283 = RAFI Capped All Share)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

18.4.4 Record Type DAO Sub Type 11 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.

18.4.5 Record Type DAO Sub Type 11 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54
RAFI Factor	55	16 (2.14)	70

FIELD DESCRIPTIONS:

RAFI FACTOR — Constituent market capitalisation adjustment factor.

DIVIDEND YIELD Percentage — Percentage dividend yield per stock.

$$\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$$

18.5 FIVE-DAY TRACKER DATA

This record type publishes known upcoming stock-level amendments over the next 5 business days which impact the constituent's weighting in the index.

N.B This record type will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

18.5.1 STOCK LEVEL DATA - WEIGHTING AMENDMENTS

18.5.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DAF.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 14.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

18.5.1.2 Record Type DAF Sub Type 14 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

18.5.1.3 Record Type DAF Sub Type 14 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

18.5.1.4 Record Type DAF Sub Type 14 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40 (T)	148
Date Last Modified	149	10 (T)	158
Effective Date	159	10 (T)	168

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)
DATE 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
EFFECTIVE DATE	The date on which the amendment will be applied to the constituent. DD/MM/YYYY

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

18.5.1.5 Record Type DAF Sub Type 14 Sequence No. 04

This record will be present for all rows in sequence 03, even if both fields below are empty of values.

FIELD NAME	START POS	LENGTH	END POS
Previous RAFI Factor	40	16 (T)	55
New RAFI Factor	56	16 (T)	71

FIELD DESCRIPTIONS:

PREVIOUS RAFI 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.
NEW RAFI 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.

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

19 FTSE / JSE AFRICA INDEX SERIES – EQUALLY WEIGHTED TOP 40 INDEX

19.1 VALUATIONS DATA FILES

This file contains the index closing positions for the current trading day.

19.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g. DQV
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 02.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

19.1.2 Record Type DQV Sub Type 02 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents	46	15	60
Capital index (ZAR)	61	18 (10.8)	78
Total return index (ZAR)	79	18 (10.8)	96
XD adjustment (today)	97	13 (7.6)	109
XD adjustment (YTD)	110	13 (7.6)	122
Market capitalisation (ZAR)	123	16 (10.6)	138
Dividend yield	139	7 (3.4)	145

FIELD DESCRIPTIONS:

INDEX CODE

Each index is identified by a unique code.

NUMBER OF CONSTITUENTS

Number of lines of stock included in index calculation (including secondary lines), as at today's market close.

CAPITAL INDEX (ZAR)

Today's capital index value.

TOTAL RETURN INDEX (ZAR)

Today's total return index value. See Appendix A for definition and calculation method.

XD ADJUSTMENT (TODAY)

Today's ex dividend adjustment in Rands.

XD ADJUSTMENT (YTD)

Ex-dividend adjustment year to date (from 1 Jan to 31 Dec.).

MARKET CAPITALISATION (ZAR)

Market capitalisation in Rands millions at today's close (net, after free float and adjustment by one year-forecast dividend yield)

DIVIDEND YIELD

Dividend yield.

$$\frac{\text{Annual div (in currency of price)}}{\text{Price}} = \text{Stock div}$$

$$\text{Div yield of index} = \frac{\Sigma\text{ (shares x investibility x annual div)}}{\Sigma\text{ (shares x investibility x price)}} \text{ x } 100$$

19.1.3 Record Type DQV Sub Type 02 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Daily performance – Capital	40	12 (T)	51
Daily performance – TRI	52	12 (T)	63
Percentage weighting in this index	64	12 (T)	75
Earnings yield	76	13 (9.4)	88
Index Earnings Yield Sign	89	1 (T)	89

FIELD DESCRIPTIONS:

DAILY PERFORMANCE (CAPITALISATION)	Percentage change from previous day's capital index close. $= \left(\frac{\text{Today's index}}{\text{Yesterday's index}} - 1 \right) \times 100$
DAILY PERFORMANCE (TRI)	Percentage changes from previous day's TR index close. $= \left(\frac{\text{Today's TRI}}{\text{Yesterday's TRI}} - 1 \right) \times 100$
PERCENTAGE WEIGHTING IN THIS INDEX	Percentage weighting within Index
EARNINGS YIELD	The earnings per share for the past 12 months divided by the closing price
EARNINGS YIELD SIGN	The sign indicating whether the yield earnings value is negative or positive. It denotes "N" for a negative value and "P" for a positive value.

NOTE: Indices with no constituents will not appear in the file.

19.2 CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

19.2.1 Leading Record Layout

This file contains the index constituents as at the end of the current day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DQC.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

19.2.2 Record Type DQC Sub Type 01 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
Filler	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

19.2.3 Record Type DQC Sub Type 01 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J2EQ = FTSE/JSE Equally Weighted Top 40)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

19.2.4 Record Type DQC Sub Type 01 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.

19.2.5 Record Type DQC Sub Type 01 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54
Weighting Factor	55	16 (6,10)	70

FIELD DESCRIPTIONS:

WEIGHTING FACTOR	Constituent market capitalisation adjustment factor.
DIVIDEND YIELD PERCENTAGE	Percentage dividend yield per stock. $\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$

19.3 TRACKER DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

19.3.1 TRACKER 1 DATA FILES (INDEX LEVEL DATA)

This file contains changes / amendments i.e. it provides indices' related amendments at both index and index constituent levels. It consists of three sections:

These are the changes effective on the following trading day.

19.3.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated -e.g. DQT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 03.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

19.3.1.2 Record Type DQT Sub Type 03 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents (previous market cap)	46	15	60
Number of constituents (new market cap)	61	15	75
Previous market cap	76	16 (10.6)	91
New market cap	92	16 (10.6)	107
Previous divisor	108	16 (10.6)	123
New divisor	124	16 (10.6)	139

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS (PREVIOUS MARKET CAPITALISATION)	Number of constituents included in the index calculation (including secondary lines), as at market close.
NUMBER OF CONSTITUENTS (NEW MARKET CAPITALISATION)	Adjusted number of constituents included in the index calculation (including secondary lines), after effected changes.
PREVIOUS MARKET CAPITALISATION	Market capitalisation in Rand millions, at market close, after the 1 year forward DY adjustment.
NEW MARKET CAPITALISATION	Adjusted market capitalisation in Rand millions, at market open after effected changes and 1 year forward DY adjustment.
PREVIOUS DIVISOR	Index divisor as at market close.
NEW DIVISOR	Adjusted index divisor after effected changes.

19.3.1.3 Record Type DQT Sub Type 03 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
XD adjustment value	40	13 (10.3)	52

FIELD DESCRIPTIONS:

XD ADJUSTMENT VALUE	Today’s ex dividend adjustment in Rands.

19.3.2 TRACKER 2 DATA FILES - STOCK LEVEL DATA - WEIGHTING AMENDMENTS

19.3.2.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DQT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 04.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

19.3.2.2 Record Type DQT Sub Type 04 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

19.3.2.3 Record Type DQT Sub Type 04 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

19.3.2.4 Record Type DQT Sub Type 04 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40(T)	148

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

19.3.2.5 Record Type DQT Sub Type 04 Sequence No. 04

This record will be present for all rows in sequence 03, even if both fields below are empty of values.

FIELD NAME	START POS	LENGTH	END POS
Previous Weighting Factor	40	16 (T)	55
New Weighting Factor	56	16 (T)	71

FIELD DESCRIPTIONS:

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.
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.

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

19.3.3 TRACKER 3 - STOCK LEVEL DATA - EX-DIVIDEND CHANGES

19.3.3.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DQT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

19.3.3.2 Record Type DQT Sub Type 05/07 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
Current closing shares in issue	123	15	137
Current investibility weighting used in index calculation	138	7 (T)	144
Secondary line	145	1 (T)	145

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (ZA).
EXCHANGE CODE	Primary exchange code for constituent. (e.g. J).
CURRENT CLOSING SHARES IN ISSUE	Shares in issue figure at index close.
CURRENT INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule)
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.

NOTE: DQT sub type 05 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, DQT sub type 07 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

19.3.3.3 Record Type DQT Sub Type 06/08 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Ex-dividend date	40	10 (T)	49
Dividend amount	50	16 (10.6)	65
ISO currency	66	10 (T)	75
Index code	76	6 (T)	81
XD adjustment value	82	16 (10.6)	97
FTSE dividend code	98	10 (T)	107
FTSE dividend notes	108	40 (T)	147

FIELD DESCRIPTIONS:

EX-DIVIDEND DATE	Date the security is XD.
DIVIDEND AMOUNT	Dividend amount in currency indicated.
ISO CURRENCY	Currency code for dividend payment.
INDEX CODE	Index code to which the constituent belongs.
XD ADJUSTMENT VALUE	Value for adjustment factor.
FTSE DIVIDEND CODE	FTSE codes for the types of dividend payments. (See Annexure A)
FTSE DIVIDEND CODE DESCRIPTION	Details, where available, on FTSE dividend payment. (See Annexure A)

NOTE: DQT sub type 06 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, DQT sub type 08 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

19.4 OPENING CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

19.4.1 Leading Record Layout

This file contains the index constituents as at the start of the following JSE business day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DQO.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 11.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

19.4.2 Record Type DQO Sub Type 11 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
Filler	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

19.4.3 Record Type DQO Sub Type 11 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J2EQ = FTSE/JSE Equally Weighted Top 40)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

19.4.4 Record Type DQO Sub Type 11 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.

19.4.5 Record Type DQO Sub Type 11 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54
Weighting Factor	55	16 (6.10)	70

FIELD DESCRIPTIONS:

WEIGHTING FACTOR	Constituent market capitalisation adjustment factor.
DIVIDEND YIELD Percentage	Percentage dividend yield per stock. $\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$

19.5 FIVE-DAY TRACKER DATA

This record type publishes known upcoming stock-level amendments over the next 5 business days which impact the constituent's weighting in the index.

N.B This record type will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

19.5.1 STOCK LEVEL DATA - WEIGHTING AMENDMENTS

19.5.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DQF.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 14.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

19.5.1.2 Record Type DQF Sub Type 14 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

19.5.1.3 Record Type DQF Sub Type 14 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

19.5.1.4 Record Type DQF Sub Type 14 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40 (T)	148
Date Last Modified	149	10 (T)	158
Effective Date	159	10 (T)	168

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)
DATE 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
EFFECTIVE DATE	The date on which the amendment will be applied to the constituent. DD/MM/YYYY

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

19.5.1.5 Record Type DQF Sub Type 14 Sequence No. 04

This record will be present for all rows in sequence 03, even if both fields below are empty of values.

FIELD NAME	START POS	LENGTH	END POS
Previous Weighting Factor	40	16 (T)	55
New Weighting Factor	56	16 (T)	71

FIELD DESCRIPTIONS:

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.
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.

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

20 FTSE / JSE INTERNATIONAL SERIES – INTERNATIONAL BENCHMARK INDEX

20.1 VALUATIONS DATA FILES

This file contains the index closing positions for the current trading day.

20.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Empty Padding	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EMPTY PADDING	Unused field. The records will all have spaces at this position.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g. DNV
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 02.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given. The end positions vary by sequence number.

20.1.2 Record Type DNV Sub Type 02 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Index sector name	46	40 (T)	85
Number of constituents	86	10	95
Capital index (base currency)	96	18 (10.8)	113
Total return index (base currency)	114	18 (10.8)	131
Empty Padding (XD adjustment today)	132	13 (T)	144
XD adjustment (YTD)	145	13 (7.6)	157
Market capitalisation (base currency)	158	20 (14.6)	177
Dividend yield	178	7 (3.4)	184

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS	Number of lines of stock included in index calculation (including secondary lines), as at today's market close.
CAPITAL INDEX (BASE CURRENCY)	Today’s capital index value in base currency.
TOTAL RETURN INDEX (BASE CURRENCY)	Today’s total return index value in base currency. See Appendix A for definition and calculation method.
EMPTY PADDING (XD ADJUSTMENT TODAY)	This will always be empty for DNV02 records. This position is maintained for compatibility with All Africa products.
XD ADJUSTMENT (YTD)	Ex-dividend adjustment year to date (from 1 Jan to 31 Dec.).
MARKET CAPITALISATION (BASE CURRENCY)	Market capitalisation in millions (in the base currency) at today’s close (net, after free float and adjustment by one year-forecast dividend yield)
DIVIDEND YIELD	Dividend yield.

$$\frac{\text{Annual div (in currency of price)}}{\text{Price}} = \text{Stock div}$$

$$\text{Div yield of index} = \frac{\Sigma\text{ (shares x investibility x annual div)}}{\Sigma\text{ (shares x investibility x price)}} \text{ x } 100$$

20.1.3 Record Type DNV Sub Type 02 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
US dollar index (USD)	40	18 (10.8)	57
US dollar TRI (USD)	58	18 (10.8)	75
Market capitalisation (USD)	76	20 (14.6)	95
Sterling index (GBP)	96	18 (10.8)	113
Sterling TRI (GBP)	114	18 (10.8)	131
Market capitalisation (GBP)	132	20 (14.6)	151
Euro index (EUR)	152	18 (10.8)	169
Euro TRI (EUR)	170	18 (10.8)	187
Market capitalisation (EUR)	188	20 (14.6)	207
Japanese yen index (JPY)	208	18 (10.8)	225
Japanese yen TRI (JPY)	226	18 (10.8)	243
Market capitalisation (JPY)	244	20 (14.6)	263

FIELD DESCRIPTIONS:

US DOLLAR INDEX (USD)	Today's capital index value in US$.
US DOLLAR TRI (USD)	Today's total return index value in US$. See Appendix A for definition and calculation method.
MARKET CAPITALISATION (USD)	Market capitalisation in millions (in US$) at today's close (net, after free float and adjustment by one year-forecast dividend yield)
STERLING INDEX (GBP)	Today's capital index value in UK£.
STERLING TRI (GBP)	Today's total return index value in UK£. See Appendix A for definition and calculation method.
MARKET CAPITALISATION (GBP)	Market capitalisation in millions (in UK£) at today's close (net, after free float and adjustment by one year-forecast dividend yield)
EURO INDEX (EUR)	Today's capital index value in EU€.
EURO TRI (EUR)	Today's total return index value in EU€. See Appendix A for definition and calculation method.
MARKET CAPITALISATION (EUR)	Market capitalisation in millions (in EU€) at today's close (net, after free float and adjustment by one year-forecast dividend yield)
JAPANESE YEN INDEX (JPY)	Today's capital index value in JP¥.
JAPANESE YEN TRI (JPY)	Today's total return index value in JP¥. See Appendix A for definition and calculation method.
MARKET CAPITALISATION (JPY)	Market capitalisation in millions (in JP¥) at today's close (net, after free float and adjustment by one year-forecast dividend yield)

NOTE: Indices with no constituents will not appear in the file.

20.2 CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

20.2.1 Leading Record Layout

This file contains the index constituents as at the end of the current day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Empty Padding	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
ISIN	28	12	39
Data (layouts below)	40	109	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EMPTY PADDING	Unused field. The records will all have spaces at this position.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DNC.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given. The end positions vary by sequence number.

20.2.2 Record Type DNC Sub Type 01 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
Filler	63	10 (T)	72
Constituent name	73	50 (T)	122

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

20.2.3 Record Type DNC Sub Type 01 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12 (T)	111
Country code	112	2 (T)	113
Exchange code	114	4 (T)	117
ISO code	118	3 (T)	120
ICB Industry code	121	4 (T)	124
ICB Supersector code	125	4 (T)	128
ICB Sector code	129	4 (T)	132
ICB Subsector code	133	4 (T)	136
Secondary line	137	1 (T)	137
Price	138	16 (10.6)	153
Number of shares in issue	154	15	168

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (e.g. J242 = FTSE/JSE Intl Benchmark – Financials)
COUNTRY CODE	Country code for constituent according to ISO 3166-1 (ALPHA 2). Example: Italy = IT and Switzerland = CH. Refer to appendix in section 43.2 to review the rules for this field.
EXCHANGE CODE	Primary exchange code for constituent as defined by FTSE (e.g. AAS = Australian Securities Exchange and NCT = Toronto Stock Exchange)
ISO CODE	ISO currency code for constituent in accordance with the ISO 4217 standard. Exceptions are where values are specified in British Pennies (£1 ÷ 100), the non-standard code GBX is used to differentiate from GBP.
ICB INDUSTRY CODE	ICB Industry code.
ICB SUPERSECTOR CODE	ICB Supersector code.
ICB SECTOR CODE	ICB Sector code.
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE	Closing price in the currency specified.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

20.2.4 Record Type DNC Sub Type 01 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market cap (Rand) before investibility weight	40	16 (10.6)	55
Investibility Weighting	56	11 (T)	66
Market cap (Rand) after investibility weight	67	16 (10.6)	82
Percentage weighting within IBI index	83	10 (T)	92
Percentage weighting within country	93	10 (T)	102
Percentage weighting within industry	103	10 (T)	112
Percentage weighting within sector	113	10 (T)	122

FIELD DESCRIPTIONS:

MARKET CAP (RAND) BEFORE INVESTIBILITY WEIGHT	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
MARKET CAP (RAND) AFTER INVESTIBILITY WEIGHT	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN IBI INDEX	Percentage weighting within the International Benchmark Index (J240).
PERCENTAGE WEIGHTING WITHIN COUNTRY	Percentage weighting within country.
PERCENTAGE WEIGHTING WITHIN INDUSTRY	Percentage weighting within ICB Industry.
PERCENTAGE WEIGHTING WITHIN SECTOR	Percentage weighting within ICB Sector.

20.2.5 Record Type DNC Sub Type 01 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54
Empty Padding (Weighting Factor)	55	16 (T)	70

FIELD DESCRIPTIONS:

DIVIDEND YIELD PERCENTAGE	Percentage dividend yield per stock. $\left(\dfrac{\text{Annual div}}{\text{price}} \times 100 \right)$
EMPTY PADDING (WEIGHTING FACTOR)	For the International Benchmark Index this field is not used and contains spaces (included for layout alignment with All Africa constituent product).

20.2.6 Record Type DNC Sub Type 01 Sequence No. 05

FIELD NAME	START POS	LENGTH	END POS
Percent weighting IBI-Resources	40	10 (T)	49
Percent weighting IBI-Financials	50	10 (T)	59
Percent weighting IBI-Industrials	60	10 (T)	69
Large/Medium classification	70	1 (T)	70

FIELD DESCRIPTIONS:

PERCENT WEIGHTING IBI-RESOURCES	(Only applicable to constituents in J241, other constituents have blank padding). Indicates the percentage of the constituents weighting in the IBI-Resources index.
PERCENT WEIGHTING IBI-FINANCIALS	(Only applicable to constituents in J242, other constituents have blank padding). Indicates the percentage of the constituents weighting in the IBI-Financials index.
PERCENT WEIGHTING IBI-INDUSTRIALS	(Only applicable to constituents in J243, other constituents have blank padding). Indicates the percentage of the constituents weighting in the IBI-Industrials index.
LARGE/MEDIUM CLASSIFICATION	One of two possible values indicating the classification of the constituent; can be “L” for Large or “M” for Medium.

20.3 TRACKER DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

20.3.1 TRACKER 1 DATA FILES (INDEX LEVEL DATA)

This file contains changes / amendments i.e. it provides indices' related amendments at both index and index constituent levels. It consists of three sections:

These are the changes effective on the following trading day.

20.3.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Empty Padding	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EMPTY PADDING	Unused field. The records will all have spaces at this position.
RECORD TYPE	The code indicating the type of information contained in the record disseminated -e.g. DNT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 03.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given. The end positions vary by sequence number.

20.3.1.2 Record Type DNT Sub Type 03 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Previous number of constituents	46	10	55
New number of constituents	56	10	65
Previous market capitalisation	66	20 (14.6)	85
New market capitalisation	86	20 (14.6)	105
Previous divisor	106	16 (10.6)	121
New divisor	122	16 (10.6)	137

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
PREVIOUS NUMBER OF CONSTITUENTS	Number of constituents included in the index calculation (including secondary lines), as at market close.
NEW NUMBER OF CONSTITUENTS	Adjusted number of constituents included in the index calculation (including secondary lines), after effected changes.
PREVIOUS MARKET CAPITALISATION	Market capitalisation in millions, at market close, after the 1 year forward DY adjustment.
NEW MARKET CAPITALISATION	Adjusted market capitalisation in millions, at market open after effected changes and 1 year forward DY adjustment.
PREVIOUS DIVISOR	Index divisor as at market close.
NEW DIVISOR	Adjusted index divisor after effected changes.

20.3.1.3 Record Type DNT Sub Type 03 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
XD adjustment value	40	13 (10.3)	52

FIELD DESCRIPTIONS:

XD ADJUSTMENT VALUE	Today's ex dividend adjustment.

20.3.2 TRACKER 2 DATA FILES - STOCK LEVEL DATA - WEIGHTING AMENDMENTS

20.3.2.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity Identifier	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
ISIN	28	12	39
Data (layouts below)	40	109	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY IDENTIFIER	This field contains a generated identifier used to differentiate between instruments on multiple lines; it is partly based on Constituent Code and is not maintained by JSE. It is intended only for record processing and is not supported outside of this purpose. International equities should still be uniquely identified by FTSE Constituent Code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DNT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 04.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given. The end positions vary by sequence number.

20.3.2.2 Record Type DNT Sub Type 04 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	10 (T)	109
ISIN number	110	13 (T)	122
Country code	123	2 (T)	124
Exchange code	125	4 (T)	128
ISO code	129	3 (T)	131

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent according to ISO 3166-1 (ALPHA 2). Example: Italy = IT and Switzerland = CH. Refer to appendix in section 43.2 to review the rules for this field.
EXCHANGE CODE	Primary exchange code for constituent as defined by FTSE (e.g. AAS = Australian Securities Exchange and NCT = Toronto Stock Exchange)
ISO CODE	ISO currency code for constituent in accordance with the ISO 4217 standard. Exceptions are where values are specified in British Pennies (£1 ÷ 100), the non-standard code GBX is used to differentiate from GBP.

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

20.3.2.3 Record Type DNT Sub Type 04 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 x12 (T)	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close in the specified currency.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

20.3.2.4 Record Type DNT Sub Type 04 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Previous investibility weighting used in index calculation	70	10 (T)	79
New investibility weighting used in index calculation	80	10 (T)	89
Secondary line	90	1 (T)	90
FTSE amendment code	91	6 (T)	96
FTSE amendment code notes	97	40 (T)	136

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
PREVIOUS INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

20.3.3 TRACKER 3 - STOCK LEVEL DATA - EX-DIVIDEND CHANGES

20.3.3.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Empty Padding	7	4 (T)	10
Record type	11	3 (T)	13
Sub type	14	2 (T)	15
Continuation sequence number	16	2	17
Run date	18	8	25
Board	26	4 (T)	29
Market	30	4 (T)	33
Exchange	34	4 (T)	37
Filler	38	2	39
Data (layouts below)	40	109	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EMPTY PADDING	Unused field. The records will all have spaces at this position.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DNT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

20.3.3.2 Record Type DNT Sub Type 05/07 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	10 (T)	109
ISIN number	110	13 (T)	122
Country code	123	2 (T)	124
Exchange code	125	4 (T)	128
Current closing shares in issue	129	15	143
Current investibility weighting used in index calculation	144	7 (3.4)	150
Secondary line	151	1 (T)	151

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent according to ISO 3166-1 (ALPHA 2). Example: Italy = IT and Switzerland = CH. Refer to appendix in section 43.2 to review the rules for this field.
EXCHANGE CODE	Primary exchange code for constituent as defined by FTSE (e.g. AAS = Australian Securities Exchange and NCT = Toronto Stock Exchange)
CURRENT CLOSING SHARES IN ISSUE	Shares in issue figure at index close.
CURRENT INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule)
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.

NOTE: DNT sub type 05 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, DNT sub type 07 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

20.3.3.3 Record Type DNT Sub Type 06/08 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Ex-dividend date	40	10 (T)	49
Dividend amount	50	16 (10.6)	65
ISO currency	66	10 (T)	75
Index code	76	6 (T)	81
XD adjustment value	82	16 (10.6)	97
FTSE dividend code	98	10 (T)	107
FTSE dividend notes	108	40 (T)	147
ICB Subsector Code	148	4 (T)	151

FIELD DESCRIPTIONS:

EX-DIVIDEND DATE	Date the security is XD.
DIVIDEND AMOUNT	Dividend amount in currency indicated.
ISO CURRENCY	Currency code for dividend payment.
INDEX CODE	Index code to which the constituent belongs.
XD ADJUSTMENT VALUE	Value for adjustment factor.
FTSE DIVIDEND CODE	FTSE codes for the types of dividend payments. (See Annexure A)
FTSE DIVIDEND CODE DESCRIPTION	Details, where available, on FTSE dividend payment. (See Annexure A)
ICB SUBSECTOR CODE	The ICB Subsector in which the instrument is a constituent.

NOTE: DNT sub type 06 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, DNT sub type 08 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

20.4 OPENING CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

20.4.1 Leading Record Layout

This file contains the index constituents as at the start of the following JSE business day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Empty Padding	7	4 (T)	10
Record type	11	3 (T)	13
Sub type	14	2 (T)	15
Continuation sequence number	16	2	17
Run date	18	8	25
ISIN	26	14	39
Data (layouts below)	40	109	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EMPTY PADDING	Unused field. The records will all have spaces at this position.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DNO.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 11.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given. The end positions vary by sequence number.

20.4.2 Record Type DNO Sub Type 11 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
Filler	63	10 (T)	72
Constituent name	73	50 (T)	122

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

20.4.3 Record Type DNO Sub Type 11 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12 (T)	111
Country code	112	2 (T)	113
Exchange code	114	4 (T)	117
ISO code	118	3 (T)	120
ICB Industry code	121	4 (T)	124
ICB Supersector code	125	4 (T)	128
ICB Sector code	129	4 (T)	132
ICB Subsector code	133	4 (T)	136
Secondary line	137	1 (T)	137
Price	138	16 (10.6)	153
Number of shares in issue	154	15	168

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (e.g. J242 = FTSE/JSE Intl Benchmark – Financials)
COUNTRY CODE	Country code for constituent according to ISO 3166-1 (ALPHA 2). Example: Italy = IT and Switzerland = CH. Refer to appendix in section 43.2 to review the rules for this field.
EXCHANGE CODE	Primary exchange code for constituent as defined by FTSE (e.g. AAS = Australian Securities Exchange and NCT = Toronto Stock Exchange)
ISO CODE	ISO currency code for constituent in accordance with the ISO 4217 standard. Exceptions are where values are specified in British Pennies (£1 ÷ 100), the non-standard code GBX is used to differentiate from GBP.
ICB INDUSTRY CODE	ICB Industry code.
ICB SUPERSECTOR CODE	ICB Supersector code.
ICB SECTOR CODE	ICB Sector code.
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE	Closing price in the currency specified.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

20.4.4 Record Type DNO Sub Type 11 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market cap (Rand) before investibility weight	40	16 (10.6)	55
Investibility Weighting	56	11 (T)	66
Market cap (Rand) after investibility weight	67	16 (10.6)	82
Percentage weighting within IBI index	83	10 (T)	92
Percentage weighting within country	93	10 (T)	102
Percentage weighting within industry	103	10 (T)	112
Percentage weighting within sector	113	10 (T)	122

FIELD DESCRIPTIONS:

MARKET CAP (RAND) BEFORE INVESTIBILITY WEIGHT	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
MARKET CAP (RAND) AFTER INVESTIBILITY WEIGHT	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN IBI INDEX	Percentage weighting within the International Benchmark Index (J240).
PERCENTAGE WEIGHTING WITHIN COUNTRY	Percentage weighting within country.
PERCENTAGE WEIGHTING WITHIN INDUSTRY	Percentage weighting within ICB Industry.
PERCENTAGE WEIGHTING WITHIN SECTOR	Percentage weighting within ICB Sector.

20.4.5 Record Type DNO Sub Type 11 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54
Empty Padding (Weighting Factor)	55	16 (T)	70

FIELD DESCRIPTIONS:

DIVIDEND YIELD PERCENTAGE	Percentage dividend yield per stock. $\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$
EMPTY PADDING (WEIGHTING FACTOR)	For the International Benchmark Index this field is not used and contains spaces (included for layout alignment with All Africa constituent product).

20.4.6 Record Type DNO Sub Type 11 Sequence No. 05

FIELD NAME	START POS	LENGTH	END POS
Percent weighting IBI-Resources	40	10 (T)	49
Percent weighting IBI-Financials	50	10 (T)	59
Percent weighting IBI-Industrials	60	10 (T)	69
Large/Medium classification	70	1 (T)	70

FIELD DESCRIPTIONS:

PERCENT WEIGHTING IBI-RESOURCES	(Only applicable to constituents in J241, other constituents have blank padding). Indicates the percentage of the constituents weighting in the IBI-Resources index.
PERCENT WEIGHTING IBI-FINANCIALS	(Only applicable to constituents in J242, other constituents have blank padding). Indicates the percentage of the constituents weighting in the IBI-Financials index.
PERCENT WEIGHTING IBI-INDUSTRIALS	(Only applicable to constituents in J243, other constituents have blank padding). Indicates the percentage of the constituents weighting in the IBI-Industrials index.
LARGE/MEDIUM CLASSIFICATION	One of two possible values indicating the classification of the constituent; can be “L” for Large or “M” for Medium.

20.5 FIVE-DAY TRACKER DATA

This record type publishes known upcoming stock-level amendments over the next 5 business days which impact the constituent's weighting in the index.

N.B This record type will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

20.5.1 STOCK LEVEL DATA - WEIGHTING AMENDMENTS

20.5.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity Identifier	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
ISIN	28	14	41
Data (layouts below)	42	109	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY IDENTIFIER	This field contains a generated identifier used to differentiate between instruments on multiple lines; it is partly based on Constituent Code and is not maintained by JSE. It is intended only for record processing and is not supported outside of this purpose. International equities should still be uniquely identified by FTSE Constituent Code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DNF.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 14.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given. The end positions vary by sequence number.

20.5.1.2 Record Type DNF Sub Type 14 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	42	10 (T)	51
Constituent name	52	50 (T)	101
Filler	102	10 (T)	111
ISIN number	112	13 (T)	124
Country code	125	2 (T)	126
Exchange code	127	4 (T)	130
ISO code	131	3 (T)	133

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent according to ISO 3166-1 (ALPHA 2). Example: Italy = IT and Switzerland = CH. Refer to appendix in section 43.2 to review the rules for this field.
EXCHANGE CODE	Primary exchange code for constituent as defined by FTSE (e.g. AAS = Australian Securities Exchange and NCT = Toronto Stock Exchange)
ISO CODE	ISO currency code for constituent in accordance with the ISO 4217 standard. Exceptions are where values are specified in British Pennies (£1 ÷ 100), the non-standard code GBX is used to differentiate from GBP.

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

20.5.1.3 Record Type DNF Sub Type 14 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	42	6 x12 (T)	113
Closing ICB sub-sector code	114	4 (T)	117
New ICB sub-sector code	118	4 (T)	121
Closing price	122	16 (10.6)	137
Price adjustment factor	138	16 (10.6)	153
Adjusted price	154	16 (10.6)	169

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in the specified currency.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

20.5.1.4 Record Type DNF Sub Type 14 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	42	15	56
New shares in issue outstanding	57	15	71
Previous investibility weighting used in index calculation	72	10 (T)	81
New investibility weighting used in index calculation	82	10 (T)	91
Secondary line	92	1 (T)	92
FTSE amendment code	93	6 (T)	98
FTSE amendment code notes	99	40 (T)	138
Date Last Modified	139	10 (T)	148
Effective Date	149	10 (T)	158

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)
DATE 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
EFFECTIVE DATE	The date on which the amendment will be applied to the constituent. DD/MM/YYYY

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

21 FTSE / JSE AFRICA SERIES – EX SOUTH AFRICA 30 INDEX - ZAR

21.1 VALUATIONS DATA FILES

This file contains the index closing positions for the current trading day.

21.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Empty Padding	7	4 (T)	10
Record type	11	3 (T)	13
Sub type	14	2 (T)	15
Continuation sequence number	16	2	17
Run date	18	8	25
Filler	26	14	39
Data (layouts below)	40	109	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EMPTY PADDING	Unused field. The records will all have spaces at this position.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g. D1V
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 02.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given. The end positions vary by sequence number.

21.1.2 Record Type D1V Sub Type 02 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Index name	46	40 (T)	85
Number of constituents	86	10	95
Capital index (ZAR)	96	18 (10.8)	113
Total return index (ZAR)	114	18 (10.8)	131
XD adjustment (Today)	132	13 (7.6)	144
XD adjustment (YTD)	145	13 (7.6)	157
Market capitalisation (base currency)	158	20 (14.6)	177
Dividend yield	178	7 (3.4)	184

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS	Number of lines of stock included in index calculation (including secondary lines), as at today's market close.
CAPITAL INDEX (ZAR)	Today’s capital index value in Rands.
TOTAL RETURN INDEX (ZAR)	Today’s total return index value in Rands. See Appendix A for definition and calculation method.
XD ADJUSTMENT (TODAY)	Todays ex dividend adjustment in Rands. $\frac{\Sigma \text{ (shares x investibility x actual dividend)}}{\Sigma \text{ (shares x investibility x price)}}$
XD ADJUSTMENT (YTD)	Ex-dividend adjustment year to date (from 1 Jan to 31 Dec.).
MARKET CAPITALISATION (ZAR)	Market capitalisation in millions (in ZAR) at today’s close (net, after free float and adjustment by one year-forecast dividend yield)
DIVIDEND YIELD	Dividend yield.

$$\frac{\text{Annual div (in currency of price)}}{\text{Price}} = \text{Stock div}$$

$$\text{Div yield of index} = \frac{\Sigma \text{ (shares x investibility x annual div)}}{\Sigma \text{ (shares x investibility x price)}} \text{ x } 100$$

21.1.3 Record Type D1V Sub Type 02 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
US dollar index (USD)	40	18 (10.8)	57
US dollar TRI (USD)	58	18 (10.8)	75
Market capitalisation (USD)	76	20 (14.6)	95
Sterling index (GBP)	96	18 (10.8)	113
Sterling TRI (GBP)	114	18 (10.8)	131
Market capitalisation (GBP)	132	20 (14.6)	151
Euro index (EUR)	152	18 (10.8)	169
Euro TRI (EUR)	170	18 (10.8)	187
Market capitalisation (EUR)	188	20 (14.6)	207
Japanese yen index (JPY)	208	18 (10.8)	225
Japanese yen TRI (JPY)	226	18 (10.8)	243
Market capitalisation (JPY)	244	20 (14.6)	263

FIELD DESCRIPTIONS:

US DOLLAR INDEX (USD)	Today's capital index value in US$.
US DOLLAR TRI (USD)	Today's total return index value in US$. See Appendix A for definition and calculation method.
MARKET CAPITALISATION (USD)	Market capitalisation in millions (in US$) at today's close (net, after free float and adjustment by one year-forecast dividend yield)
STERLING INDEX (GBP)	Today's capital index value in UK£.
STERLING TRI (GBP)	Today's total return index value in UK£. See Appendix A for definition and calculation method.
MARKET CAPITALISATION (GBP)	Market capitalisation in millions (in UK£) at today's close (net, after free float and adjustment by one year-forecast dividend yield)
EURO INDEX (EUR)	Today's capital index value in EU€.
EURO TRI (EUR)	Today's total return index value in EU€. See Appendix A for definition and calculation method.
MARKET CAPITALISATION (EUR)	Market capitalisation in millions (in EU€) at today's close (net, after free float and adjustment by one year-forecast dividend yield)
JAPANESE YEN INDEX (JPY)	Today's capital index value in JP¥.
JAPANESE YEN TRI (JPY)	Today's total return index value in JP¥. See Appendix A for definition and calculation method.
MARKET CAPITALISATION (JPY)	Market capitalisation in millions (in JP¥) at today's close (net, after free float and adjustment by one year-forecast dividend yield)

NOTE: Indices with no constituents will not appear in the file.

21.2 CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

21.2.1 Leading Record Layout

This file contains the index constituents as at the end of the current day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Empty Padding	7	4 (T)	10
Record type	11	3 (T)	13
Sub type	14	2 (T)	15
Continuation sequence number	16	2	17
Run date	18	8	25
ISIN	26	14	39
Data (layouts below)	40	109	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EMPTY PADDING	Unused field. The records will all have spaces at this position.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D1C.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given. The end positions vary by sequence number.

21.2.2 Record Type D1C Sub Type 01 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
Filler	63	10 (T)	72
Constituent name	73	50 (T)	122

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

21.2.3 Record Type D1C Sub Type 01 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12 (T)	111
Country code	112	2 (T)	113
Exchange code	114	4 (T)	117
ISO code	118	3 (T)	120
ICB Industry code	121	4 (T)	124
ICB Supersector code	125	4 (T)	128
ICB Sector code	129	4 (T)	132
ICB Subsector code	133	4 (T)	136
Secondary line	137	1 (T)	137
Price	138	16 (10.6)	153
Number of shares in issue	154	15	168

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (e.g. J242 = FTSE/JSE Intl Benchmark – Financials)
COUNTRY CODE	Country code for constituent according to ISO 3166-1 (ALPHA 2). Example: Italy = IT and Switzerland = CH. Refer to appendix in section 43.2 to review the rules for this field.
EXCHANGE CODE	Primary exchange code for constituent as defined by FTSE (e.g. AAS = Australian Securities Exchange and NCT = Toronto Stock Exchange)
ISO CODE	ISO currency code for constituent in accordance with the ISO 4217 standard. Exceptions are where values are specified in British Pennies (£1 ÷ 100), the non-standard code GBX is used to differentiate from GBP.
ICB INDUSTRY CODE	ICB Industry code.
ICB SUPERSECTOR CODE	ICB Supersector code.
ICB SECTOR CODE	ICB Sector code.
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE	Closing price in the currency specified.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

21.2.4 Record Type D1C Sub Type 01 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market cap (Rand) before investibility weight	40	16 (10.6)	55
Investibility Weighting	56	11 (T)	66
Market cap (Rand) after investibility weight	67	16 (10.6)	82
Percentage weighting within index	83	10 (T)	92
Percentage weighting within country	93	10 (T)	102
Percentage weighting within industry	103	10 (T)	112
Percentage weighting within sector	113	10 (T)	122

FIELD DESCRIPTIONS:

MARKET CAP (RAND) BEFORE INVESTIBILITY WEIGHT	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
MARKET CAP (RAND) AFTER INVESTIBILITY WEIGHT	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN INDEX	Percentage weighting within the Index.
PERCENTAGE WEIGHTING WITHIN COUNTRY	Percentage weighting within country.
PERCENTAGE WEIGHTING WITHIN INDUSTRY	Percentage weighting within ICB Industry.
PERCENTAGE WEIGHTING WITHIN SECTOR	Percentage weighting within ICB Sector.

21.2.5 Record Type D1C Sub Type 01 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54
Capping Factor	55	16 (10.6)	70
Market cap (Rand) after capping factor	71	16 (10.6)	86

FIELD DESCRIPTIONS:

DIVIDEND YIELD PERCENTAGE	Percentage dividend yield per stock. $\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$
CAPPING FACTOR	The capping factor applied to the constituent's market capitalisation.
MARKET CAP (RAND) AFTER CAPPING FACTOR	Adjusted market capitalisation in Rands millions at index close (net i.e. capping factor multiplied by market capitalisation used in index calculation).

21.3 TRACKER DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

21.3.1 TRACKER 1 DATA FILES (INDEX LEVEL DATA)

This file contains changes / amendments i.e. it provides indices' related amendments at both index and index constituent levels. It consists of three sections:

These are the changes effective on the following trading day.

21.3.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Empty Padding	7	4 (T)	10
Record type	11	3 (T)	13
Sub type	14	2 (T)	15
Continuation sequence number	16	2	17
Run date	18	8	25
Filler	26	14	39
Data (layouts below)	40	109	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EMPTY PADDING	Unused field. The records will all have spaces at this position.
RECORD TYPE	The code indicating the type of information contained in the record disseminated -e.g. D1T.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 03.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given. The end positions vary by sequence number.

21.3.1.2 Record Type D1T Sub Type 03 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Previous number of constituents	46	10	55
New number of constituents	56	10	65
Previous market capitalisation	66	20 (14.6)	85
New market capitalisation	86	20 (14.6)	105
Previous divisor	106	16 (10.6)	121
New divisor	122	16 (10.6)	137

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
PREVIOUS NUMBER OF CONSTITUENTS	Number of constituents included in the index calculation (including secondary lines), as at market close.
NEW NUMBER OF CONSTITUENTS	Adjusted number of constituents included in the index calculation (including secondary lines), after effected changes.
PREVIOUS MARKET CAPITALISATION	Market capitalisation in millions, at market close, after the 1 year forward DY adjustment.
NEW MARKET CAPITALISATION	Adjusted market capitalisation in millions, at market open after effected changes and 1 year forward DY adjustment.
PREVIOUS DIVISOR	Index divisor as at market close.
NEW DIVISOR	Adjusted index divisor after effected changes.

21.3.1.3 Record Type D1T Sub Type 03 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
XD adjustment value	40	13 (10.3)	52

FIELD DESCRIPTIONS:

XD ADJUSTMENT VALUE — Today's ex dividend adjustment.

21.3.2 TRACKER 2 DATA FILES - STOCK LEVEL DATA - WEIGHTING AMENDMENTS

21.3.2.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity Identifier	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
ISIN	28	14	41
Data (layouts below)	42	109	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY IDENTIFIER	This field contains a generated identifier used to differentiate between instruments on multiple lines; it is partly based on Constituent Code and is not maintained by JSE. It is intended only for record processing and is not supported outside of this purpose. International equities should still be uniquely identified by FTSE Constituent Code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D1T.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 04.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given. The end positions vary by sequence number.

21.3.2.2 Record Type D1T Sub Type 04 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	42	10 (T)	51
Constituent name	52	50 (T)	101
Filler	102	10 (T)	111
ISIN number	112	13 (T)	124
Country code	125	2 (T)	126
Exchange code	127	4 (T)	130
ISO code	131	3 (T)	133

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent according to ISO 3166-1 (ALPHA 2). Example: Italy = IT and Switzerland = CH. Refer to appendix in section 43.2 to review the rules for this field.
EXCHANGE CODE	Primary exchange code for constituent as defined by FTSE (e.g. AAS = Australian Securities Exchange and NCT = Toronto Stock Exchange)
ISO CODE	ISO currency code for constituent in accordance with the ISO 4217 standard. Exceptions are where values are specified in British Pennies (£1 ÷ 100), the non-standard code GBX is used to differentiate from GBP.

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

21.3.2.3 Record Type D1T Sub Type 04 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	42	6 x12 (T)	113
Closing ICB sub-sector code	114	4 (T)	117
New ICB sub-sector code	118	4 (T)	121
Closing price	122	16 (10.6)	137
Price adjustment factor	138	16 (10.6)	153
Adjusted price	154	16 (10.6)	169

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close in the specified currency.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

21.3.2.4 Record Type D1T Sub Type 04 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	42	15	56
New shares in issue outstanding	57	15	71
Previous investibility weighting used in index calculation	72	10 (T)	81
New investibility weighting used in index calculation	82	10 (T)	91
Secondary line	92	1 (T)	92
FTSE amendment code	93	6 (T)	98
FTSE amendment code notes	99	40 (T)	138

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
PREVIOUS INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

21.3.2.5 Record Type D1T Sub Type 04 Sequence No. 04

This record will be present for all rows in sequence 03, even if both fields below are empty of values.

FIELD NAME	START POS	LENGTH	END POS
Previous Capping Factor	42	16 (T)	57
New Capping Factor	58	16 (T)	73

FIELD DESCRIPTIONS:

PREVIOUS CAPPING FACTOR	The currently applied constituent market capitalisation adjustment factor on the constituent as at today. This value is a decimal number but is only shown if the value is affected by the amendment.
NEW CAPPING FACTOR	The constituent market capitalisation adjustment factor on the constituent as it will be on the next trading day. This value is a decimal number but is only shown if the value is affected by the amendment.

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

21.3.3 TRACKER 3 - STOCK LEVEL DATA - EX-DIVIDEND CHANGES

21.3.3.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Empty Padding	7	4 (T)	10
Record type	11	3 (T)	13
Sub type	14	2 (T)	15
Continuation sequence number	16	2	17
Run date	18	8	25
Board	26	4 (T)	29
Market	30	4 (T)	33
Exchange	34	4 (T)	37
Filler	38	2	39
Data (layouts below)	40	109	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EMPTY PADDING	Unused field. The records will all have spaces at this position.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D1T.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

21.3.3.2 Record Type D1T Sub Type 05/07 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	10 (T)	109
ISIN number	110	13 (T)	122
Country code	123	2 (T)	124
Exchange code	125	4 (T)	128
Current closing shares in issue	129	15	143
Current investibility weighting used in index calculation	144	7 (3.4)	150
Secondary line	151	1 (T)	151

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent according to ISO 3166-1 (ALPHA 2). Example: Italy = IT and Switzerland = CH. Refer to appendix in section 43.2 to review the rules for this field.
EXCHANGE CODE	Primary exchange code for constituent as defined by FTSE (e.g. AAS = Australian Securities Exchange and NCT = Toronto Stock Exchange)
CURRENT CLOSING SHARES IN ISSUE	Shares in issue figure at index close.
CURRENT INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule)
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.

NOTE: D1T sub type 05 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, D1T sub type 07 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

21.3.3.3 Record Type D1T Sub Type 06/08 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Ex-dividend date	40	10 (T)	49
Dividend amount	50	16 (10.6)	65
ISO currency	66	10 (T)	75
Index code	76	6 (T)	81
XD adjustment value	82	16 (10.6)	97
FTSE dividend code	98	10 (T)	107
FTSE dividend notes	108	40 (T)	147

FIELD DESCRIPTIONS:

EX-DIVIDEND DATE	Date the security is XD.
DIVIDEND AMOUNT	Dividend amount in currency indicated.
ISO CURRENCY	Currency code for dividend payment.
INDEX CODE	Index code to which the constituent belongs.
XD ADJUSTMENT VALUE	Value for adjustment factor.
FTSE DIVIDEND CODE	FTSE codes for the types of dividend payments. (See Annexure A)
FTSE DIVIDEND CODE DESCRIPTION	Details, where available, on FTSE dividend payment. (See Annexure A)

NOTE: D1T sub type 06 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, D1T sub type 08 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

21.4 OPENING CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

21.4.1 Leading Record Layout

This file contains the index constituents as at the start of the following JSE business day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Empty Padding	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
ISIN	28	12	39
Data (layouts below)	40	109	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EMPTY PADDING	Unused field. The records will all have spaces at this position.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D1O.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 11.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given. The end positions vary by sequence number.

21.4.2 Record Type D1O Sub Type 11 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
Filler	63	10 (T)	72
Constituent name	73	50 (T)	122

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

21.4.3 Record Type D1O Sub Type 11 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12 (T)	111
Country code	112	2 (T)	113
Exchange code	114	4 (T)	117
ISO code	118	3 (T)	120
ICB Industry code	121	4 (T)	124
ICB Supersector code	125	4 (T)	128
ICB Sector code	129	4 (T)	132
ICB Subsector code	133	4 (T)	136
Secondary line	137	1 (T)	137
Price	138	16 (10.6)	153
Number of shares in issue	154	15	168

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent
COUNTRY CODE	Country code for constituent according to ISO 3166-1 (ALPHA 2). Example: Italy = IT and Switzerland = CH. Refer to appendix in section 43.2 to review the rules for this field.
EXCHANGE CODE	Primary exchange code for constituent as defined by FTSE (e.g. AAS = Australian Securities Exchange and NCT = Toronto Stock Exchange)
ISO CODE	ISO currency code for constituent in accordance with the ISO 4217 standard. Exceptions are where values are specified in British Pennies (£1 ÷ 100), the non-standard code GBX is used to differentiate from GBP.
ICB INDUSTRY CODE	ICB Industry code.
ICB SUPERSECTOR CODE	ICB Supersector code.
ICB SECTOR CODE	ICB Sector code.
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE	Closing price in the currency specified.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

21.4.4 Record Type D1O Sub Type 11 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market cap (Rand) before investibility weight	40	16 (10.6)	55
Investibility Weighting	56	11 (T)	66
Market cap (Rand) after investibility weight	67	16 (10.6)	82
Capping Factor	83	16 (10.6)	98
Market Cap after Capping Factor	99	16 (10.6)	114
Percentage weighting within Index	115	10 (T)	124
Percentage weighting within Country	125	10 (T)	134
Percentage weighting within Industry	135	10 (T)	144
Percentage weighting within Sector	145	10 (T)	154

FIELD DESCRIPTIONS:

MARKET CAP (RAND) BEFORE INVESTIBILITY WEIGHT	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
MARKET CAP (RAND) AFTER INVESTIBILITY WEIGHT	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN INDEX	Percentage weighting within the Index.
PERCENTAGE WEIGHTING WITHIN COUNTRY	Percentage weighting within country.
PERCENTAGE WEIGHTING WITHIN INDUSTRY	Percentage weighting within ICB Industry.
PERCENTAGE WEIGHTING WITHIN SECTOR	Percentage weighting within ICB Sector.

21.4.5 Record Type D1O Sub Type 11 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54

FIELD DESCRIPTIONS:

DIVIDEND YIELD PERCENTAGE	Percentage dividend yield per stock. $\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$

21.5 FIVE-DAY TRACKER DATA

This record type publishes known upcoming stock-level amendments over the next 5 business days which impact the constituent's weighting in the index.

N.B This record type will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

21.5.1 STOCK LEVEL DATA - WEIGHTING AMENDMENTS

21.5.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity Identifier	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
ISIN	28	14	41
Data (layouts below)	42	109	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY IDENTIFIER	This field contains a generated identifier used to differentiate between instruments on multiple lines; it is partly based on Constituent Code and is not maintained by JSE. It is intended only for record processing and is not supported outside of this purpose. International equities should still be uniquely identified by FTSE Constituent Code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D1F.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 14.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given. The end positions vary by sequence number.

21.5.1.2 Record Type D1F Sub Type 14 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	42	10 (T)	51
Constituent name	52	50 (T)	101
Filler	102	10 (T)	111
ISIN number	112	13 (T)	124
Country code	125	2 (T)	126
Exchange code	127	4 (T)	130
ISO code	131	3 (T)	133

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent according to ISO 3166-1 (ALPHA 2). Example: Italy = IT and Switzerland = CH. Refer to appendix in section 43.2 to review the rules for this field.
EXCHANGE CODE	Primary exchange code for constituent as defined by FTSE (e.g. AAS = Australian Securities Exchange and NCT = Toronto Stock Exchange)
ISO CODE	ISO currency code for constituent in accordance with the ISO 4217 standard. Exceptions are where values are specified in British Pennies (£1 ÷ 100), the non-standard code GBX is used to differentiate from GBP.

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

21.5.1.3 Record Type D1F Sub Type 14 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	42	6 x12 (T)	113
Closing ICB sub-sector code	114	4 (T)	117
New ICB sub-sector code	118	4 (T)	121
Closing price	122	16 (10.6)	137
Price adjustment factor	138	16 (10.6)	153
Adjusted price	154	16 (10.6)	169

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in the specified currency.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

21.5.1.4 Record Type D1F Sub Type 14 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	42	15	56
New shares in issue outstanding	57	15	71
Previous investibility weighting used in index calculation	72	10 (T)	81
New investibility weighting used in index calculation	82	10 (T)	91
Secondary line	92	1 (T)	92
FTSE amendment code	93	6 (T)	98
FTSE amendment code notes	99	40 (T)	138
Date Last Modified	139	10 (T)	148
Effective Date	149	10 (T)	158

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)
DATE 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
EFFECTIVE DATE	The date on which the amendment will be applied to the constituent. DD/MM/YYYY

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

21.5.1.5 Record Type D1F Sub Type 14 Sequence No. 04

This record will be present for all rows in sequence 03, even if both fields below are empty of values.

FIELD NAME	START POS	LENGTH	END POS
Previous Capping Factor	42	16 (T)	57
New Capping Factor	58	16 (T)	73

FIELD DESCRIPTIONS:

PREVIOUS CAPPING FACTOR	The currently applied constituent market capitalisation adjustment factor on the constituent as at today. This value is a decimal number but is only shown if the value is affected by the amendment.
NEW CAPPING FACTOR	The constituent market capitalisation adjustment factor on the constituent as it will be on the next trading day. This value is a decimal number but is only shown if the value is affected by the amendment.

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

22 FTSE / JSE AFRICA SERIES – ALL AFRICA 40 INDEX - ZAR

22.1 VALUATIONS DATA FILES

This file contains the index closing positions for the current trading day.

22.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Empty Padding	7	4 (T)	10
Record type	11	3 (T)	13
Sub type	14	2 (T)	15
Continuation sequence number	16	2	17
Run date	18	8	25
Filler	26	14	39
Data (layouts below)	40	109	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EMPTY PADDING	Unused field. The records will all have spaces at this position.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g. D2V
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 02.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given. The end positions vary by sequence number.

22.1.2 Record Type D2V Sub Type 02 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Index name	46	40 (T)	85
Number of constituents	86	10	95
Capital index (ZAR)	96	18 (10.8)	113
Total return index (ZAR)	114	18 (10.8)	131
XD adjustment (Today)	132	13 (7.6)	144
XD adjustment (YTD)	145	13 (7.6)	157
Market capitalisation (base currency)	158	20 (14.6)	177
Dividend yield	178	7 (3.4)	184

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS	Number of lines of stock included in index calculation (including secondary lines), as at today's market close.
CAPITAL INDEX (BASE CURRENCY)	Today’s capital index value in base currency.
TOTAL RETURN INDEX (BASE CURRENCY)	Today’s total return index value in base currency. See Appendix A for definition and calculation method.
XD ADJUSTMENT (TODAY)	Todays ex dividend adjustment in Rands. $\frac{\Sigma\text{ (shares x investibility x actual dividend)}}{\Sigma\text{ (shares x investibility x price)}}$
XD ADJUSTMENT (YTD)	Ex-dividend adjustment year to date (from 1 Jan to 31 Dec.).
MARKET CAPITALISATION (ZAR)	Market capitalisation in millions (in ZAR) at today’s close (net, after free float and adjustment by one year-forecast dividend yield)
DIVIDEND YIELD	Dividend yield.

$$\frac{\text{Annual div (in currency of price)}}{\text{Price}} = \text{Stock div}$$

$$\text{Div yield of index} = \frac{\Sigma\text{ (shares x investibility x annual div)}}{\Sigma\text{ (shares x investibility x price)}} \times 100$$

22.1.3 Record Type D2V Sub Type 02 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
US dollar index (USD)	40	18 (10.8)	57
US dollar TRI (USD)	58	18 (10.8)	75
Market capitalisation (USD)	76	20 (14.6)	95
Sterling index (GBP)	96	18 (10.8)	113
Sterling TRI (GBP)	114	18 (10.8)	131
Market capitalisation (GBP)	132	20 (14.6)	151
Euro index (EUR)	152	18 (10.8)	169
Euro TRI (EUR)	170	18 (10.8)	187
Market capitalisation (EUR)	188	20 (14.6)	207
Japanese yen index (JPY)	208	18 (10.8)	225
Japanese yen TRI (JPY)	226	18 (10.8)	243
Market capitalisation (JPY)	244	20 (14.6)	263

FIELD DESCRIPTIONS:

US DOLLAR INDEX (USD)	Today’s capital index value in US$.
US DOLLAR TRI (USD)	Today’s total return index value in US$. See Appendix A for definition and calculation method.
MARKET CAPITALISATION (USD)	Market capitalisation in millions (in US$) at today’s close (net, after free float and adjustment by one year-forecast dividend yield)
STERLING INDEX (GBP)	Today’s capital index value in UK£.
STERLING TRI (GBP)	Today’s total return index value in UK£. See Appendix A for definition and calculation method.
MARKET CAPITALISATION (GBP)	Market capitalisation in millions (in UK£) at today’s close (net, after free float and adjustment by one year-forecast dividend yield)
EURO INDEX (EUR)	Today’s capital index value in EU€.
EURO TRI (EUR)	Today’s total return index value in EU€. See Appendix A for definition and calculation method.
MARKET CAPITALISATION (EUR)	Market capitalisation in millions (in EU€) at today’s close (net, after free float and adjustment by one year-forecast dividend yield)
JAPANESE YEN INDEX (JPY)	Today’s capital index value in JP¥.
JAPANESE YEN TRI (JPY)	Today’s total return index value in JP¥. See Appendix A for definition and calculation method.
MARKET CAPITALISATION (JPY)	Market capitalisation in millions (in JP¥) at today’s close (net, after free float and adjustment by one year-forecast dividend yield)

NOTE: Indices with no constituents will not appear in the file.

22.2 CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

22.2.1 Leading Record Layout

This file contains the index constituents as at the end of the current day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Empty Padding	7	4 (T)	10
Record type	11	3 (T)	13
Sub type	14	2 (T)	15
Continuation sequence number	16	2	17
Run date	18	8	25
ISIN	26	14	39
Data (layouts below)	40	109	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EMPTY PADDING	Unused field. The records will all have spaces at this position.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D2C.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given. The end positions vary by sequence number.

22.2.2 Record Type D2C Sub Type 01 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
Filler	63	10 (T)	72
Constituent name	73	50 (T)	122

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

22.2.3 Record Type D2C Sub Type 01 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12 (T)	111
Country code	112	2 (T)	113
Exchange code	114	4 (T)	117
ISO code	118	3 (T)	120
ICB Industry code	121	4 (T)	124
ICB Supersector code	125	4 (T)	128
ICB Sector code	129	4 (T)	132
ICB Subsector code	133	4 (T)	136
Secondary line	137	1 (T)	137
Price	138	16 (10.6)	153
Number of shares in issue	154	15	168

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (e.g. J242 = FTSE/JSE Intl Benchmark – Financials)
COUNTRY CODE	Country code for constituent according to ISO 3166-1 (ALPHA 2). Example: Italy = IT and Switzerland = CH. Refer to appendix in section 43.2 to review the rules for this field.
EXCHANGE CODE	Primary exchange code for constituent as defined by FTSE (e.g. AAS = Australian Securities Exchange and NCT = Toronto Stock Exchange)
ISO CODE	ISO currency code for constituent in accordance with the ISO 4217 standard. Exceptions are where values are specified in British Pennies (£1 ÷ 100), the non-standard code GBX is used to differentiate from GBP.
ICB INDUSTRY CODE	ICB Industry code.
ICB SUPERSECTOR CODE	ICB Supersector code.
ICB SECTOR CODE	ICB Sector code.
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE	Closing price in the currency specified.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

22.2.4 Record Type D2C Sub Type 01 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market cap (Rand) before investibility weight	40	16 (10.6)	55
Investibility Weighting	56	11 (T)	66
Market cap (Rand) after investibility weight	67	16 (10.6)	82
Percentage weighting within index	83	10 (T)	92
Percentage weighting within country	93	10 (T)	102
Percentage weighting within industry	103	10 (T)	112
Percentage weighting within sector	113	10 (T)	122

FIELD DESCRIPTIONS:

MARKET CAP (RAND) BEFORE INVESTIBILITY WEIGHT	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
MARKET CAP (RAND) AFTER INVESTIBILITY WEIGHT	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN INDEX	Percentage weighting within the Index.
PERCENTAGE WEIGHTING WITHIN COUNTRY	Percentage weighting within country.
PERCENTAGE WEIGHTING WITHIN INDUSTRY	Percentage weighting within ICB Industry.
PERCENTAGE WEIGHTING WITHIN SECTOR	Percentage weighting within ICB Sector.

22.2.5 Record Type D2C Sub Type 01 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54
Capping Factor	55	16 (10.6)	70
Market cap (Rand) after capping factor	71	16 (10.6)	86

FIELD DESCRIPTIONS:

DIVIDEND YIELD PERCENTAGE	Percentage dividend yield per stock. $\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$
CAPPING FACTOR	The capping factor applied to the constituent's market capitalisation.
MARKET CAP (RAND) AFTER CAPPING FACTOR	Adjusted market capitalisation in Rands millions at index close (net i.e. capping factor multiplied by market capitalisation used in index calculation).

22.3 TRACKER DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

22.3.1 TRACKER 1 DATA FILES (INDEX LEVEL DATA)

This file contains changes / amendments i.e. it provides indices' related amendments at both index and index constituent levels. It consists of three sections:

These are the changes effective on the following trading day.

22.3.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Empty Padding	7	4 (T)	10
Record type	11	3 (T)	13
Sub type	14	2 (T)	15
Continuation sequence number	16	2	17
Run date	18	8	25
Filler	26	14	39
Data (layouts below)	40	109	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EMPTY PADDING	Unused field. The records will all have spaces at this position.
RECORD TYPE	The code indicating the type of information contained in the record disseminated -e.g. D2T.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 03.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given. The end positions vary by sequence number.

22.3.1.2 Record Type D2T Sub Type 03 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Previous number of constituents	46	10	55
New number of constituents	56	10	65
Previous market capitalisation	66	20 (14.6)	85
New market capitalisation	86	20 (14.6)	105
Previous divisor	106	16 (10.6)	121
New divisor	122	16 (10.6)	137

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
PREVIOUS NUMBER OF CONSTITUENTS	Number of constituents included in the index calculation (including secondary lines), as at market close.
NEW NUMBER OF CONSTITUENTS	Adjusted number of constituents included in the index calculation (including secondary lines), after effected changes.
PREVIOUS MARKET CAPITALISATION	Market capitalisation in millions, at market close, after the 1 year forward DY adjustment.
NEW MARKET CAPITALISATION	Adjusted market capitalisation in millions, at market open after effected changes and 1 year forward DY adjustment.
PREVIOUS DIVISOR	Index divisor as at market close.
NEW DIVISOR	Adjusted index divisor after effected changes.

22.3.1.3 Record Type D2T Sub Type 03 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
XD adjustment value	40	13 (10.3)	52

FIELD DESCRIPTIONS:

XD ADJUSTMENT VALUE	Today’s ex dividend adjustment.

22.3.2 TRACKER 2 DATA FILES - STOCK LEVEL DATA - WEIGHTING AMENDMENTS

22.3.2.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity Identifier	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
ISIN	28	14	41
Data (layouts below)	42	109	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY IDENTIFIER	This field contains a generated identifier used to differentiate between instruments on multiple lines; it is partly based on Constituent Code and is not maintained by JSE. It is intended only for record processing and is not supported outside of this purpose. International equities should still be uniquely identified by FTSE Constituent Code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D2T.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 04.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given. The end positions vary by sequence number.

22.3.2.2 Record Type D2T Sub Type 04 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	42	10 (T)	51
Constituent name	52	50 (T)	101
Filler	102	10 (T)	111
ISIN number	112	13 (T)	124
Country code	125	2 (T)	126
Exchange code	127	4 (T)	130
ISO code	131	3 (T)	133

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent according to ISO 3166-1 (ALPHA 2). Example: Italy = IT and Switzerland = CH. Refer to appendix in section 43.2 to review the rules for this field.
EXCHANGE CODE	Primary exchange code for constituent as defined by FTSE (e.g. AAS = Australian Securities Exchange and NCT = Toronto Stock Exchange)
ISO CODE	ISO currency code for constituent in accordance with the ISO 4217 standard. Exceptions are where values are specified in British Pennies (£1 ÷ 100), the non-standard code GBX is used to differentiate from GBP.

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

22.3.2.3 Record Type D2T Sub Type 04 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	42	6 x12 (T)	113
Closing ICB sub-sector code	114	4 (T)	117
New ICB sub-sector code	118	4 (T)	121
Closing price	122	16 (10.6)	137
Price adjustment factor	138	16 (10.6)	153
Adjusted price	154	16 (10.6)	169

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close in the specified currency.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

22.3.2.4 Record Type D2T Sub Type 04 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	42	15	56
New shares in issue outstanding	57	15	71
Previous investibility weighting used in index calculation	72	10 (T)	81
New investibility weighting used in index calculation	82	10 (T)	91
Secondary line	92	1 (T)	92
FTSE amendment code	93	6 (T)	98
FTSE amendment code notes	99	40 (T)	138

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
PREVIOUS INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

22.3.2.5 Record Type D2T Sub Type 04 Sequence No. 04

This record will be present for all rows in sequence 03, even if both fields below are empty of values.

FIELD NAME	START POS	LENGTH	END POS
Previous Capping Factor	42	16 (T)	57
New Capping Factor	58	16 (T)	73

FIELD DESCRIPTIONS:

PREVIOUS CAPPING FACTOR	The currently applied constituent market capitalisation adjustment factor on the constituent as at today. This value is a decimal number but is only shown if the value is affected by the amendment.
NEW CAPPING FACTOR	The constituent market capitalisation adjustment factor on the constituent as it will be on the next trading day. This value is a decimal number but is only shown if the value is affected by the amendment.

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

22.3.3 TRACKER 3 - STOCK LEVEL DATA - EX-DIVIDEND CHANGES

22.3.3.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Empty Padding	7	4 (T)	10
Record type	11	3 (T)	13
Sub type	14	2 (T)	15
Continuation sequence number	16	2	17
Run date	18	8	25
Board	26	4 (T)	29
Market	30	4 (T)	33
Exchange	34	4 (T)	37
Filler	38	2	39
Data (layouts below)	40	109	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EMPTY PADDING	Unused field. The records will all have spaces at this position.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D2T.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

22.3.3.2 Record Type D2T Sub Type 05/07 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	10 (T)	109
ISIN number	110	13 (T)	122
Country code	123	2 (T)	124
Exchange code	125	4 (T)	128
Current closing shares in issue	129	15	143
Current investibility weighting used in index calculation	144	7 (3.4)	150
Secondary line	151	1 (T)	151

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent according to ISO 3166-1 (ALPHA 2). Example: Italy = IT and Switzerland = CH. Refer to appendix in section 43.2 to review the rules for this field.
EXCHANGE CODE	Primary exchange code for constituent as defined by FTSE (e.g. AAS = Australian Securities Exchange and NCT = Toronto Stock Exchange)
CURRENT CLOSING SHARES IN ISSUE	Shares in issue figure at index close.
CURRENT INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule)
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.

NOTE: D2T sub type 05 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, D2T sub type 07 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

22.3.3.3 Record Type D2T Sub Type 06/08 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Ex-dividend date	40	10 (T)	49
Dividend amount	50	16 (10.6)	65
ISO currency	66	10 (T)	75
Index code	76	6 (T)	81
XD adjustment value	82	16 (10.6)	97
FTSE dividend code	98	10 (T)	107
FTSE dividend notes	108	40 (T)	147

FIELD DESCRIPTIONS:

EX-DIVIDEND DATE	Date the security is XD.
DIVIDEND AMOUNT	Dividend amount in currency indicated.
ISO CURRENCY	Currency code for dividend payment.
INDEX CODE	Index code to which the constituent belongs.
XD ADJUSTMENT VALUE	Value for adjustment factor.
FTSE DIVIDEND CODE	FTSE codes for the types of dividend payments. (See Annexure A)
FTSE DIVIDEND CODE DESCRIPTION	Details, where available, on FTSE dividend payment. (See Annexure A)

NOTE: D2T sub type 06 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, D2T sub type 08 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

22.4 OPENING CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

22.4.1 Leading Record Layout

This file contains the index constituents as at the start of the following JSE business day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Empty Padding	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
ISIN	28	12	39
Data (layouts below)	40	109	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EMPTY PADDING	Unused field. The records will all have spaces at this position.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D2O.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 11.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given. The end positions vary by sequence number.

22.4.2 Record Type D2O Sub Type 11 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
Filler	63	10 (T)	72
Constituent name	73	50 (T)	122

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

22.4.3 Record Type D2O Sub Type 11 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12 (T)	111
Country code	112	2 (T)	113
Exchange code	114	4 (T)	117
ISO code	118	3 (T)	120
ICB Industry code	121	4 (T)	124
ICB Supersector code	125	4 (T)	128
ICB Sector code	129	4 (T)	132
ICB Subsector code	133	4 (T)	136
Secondary line	137	1 (T)	137
Price	138	16 (10.6)	153
Number of shares in issue	154	15	168

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent
COUNTRY CODE	Country code for constituent according to ISO 3166-1 (ALPHA 2). Example: Italy = IT and Switzerland = CH. Refer to appendix in section 43.2 to review the rules for this field.
EXCHANGE CODE	Primary exchange code for constituent as defined by FTSE (e.g. AAS = Australian Securities Exchange and NCT = Toronto Stock Exchange)
ISO CODE	ISO currency code for constituent in accordance with the ISO 4217 standard. Exceptions are where values are specified in British Pennies (£1 ÷ 100), the non-standard code GBX is used to differentiate from GBP.
ICB INDUSTRY CODE	ICB Industry code.
ICB SUPERSECTOR CODE	ICB Supersector code.
ICB SECTOR CODE	ICB Sector code.
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE	Closing price in the currency specified.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

22.4.4 Record Type D2O Sub Type 11 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market cap (Rand) before investibility weight	40	16 (10.6)	55
Investibility Weighting	56	11 (T)	66
Market cap (Rand) after investibility weight	67	16 (10.6)	82
Capping Factor	83	16 (10.6)	98
Market Cap after Capping Factor	99	16 (10.6)	114
Percentage weighting within Index	115	10 (T)	124
Percentage weighting within Country	125	10 (T)	134
Percentage weighting within Industry	135	10 (T)	144
Percentage weighting within Sector	145	10 (T)	154

FIELD DESCRIPTIONS:

MARKET CAP (RAND) BEFORE INVESTIBILITY WEIGHT	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
MARKET CAP (RAND) AFTER INVESTIBILITY WEIGHT	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN INDEX	Percentage weighting within the Index.
PERCENTAGE WEIGHTING WITHIN COUNTRY	Percentage weighting within country.
PERCENTAGE WEIGHTING WITHIN INDUSTRY	Percentage weighting within ICB Industry.
PERCENTAGE WEIGHTING WITHIN SECTOR	Percentage weighting within ICB Sector.

22.4.5 Record Type D2O Sub Type 11 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54

FIELD DESCRIPTIONS:

DIVIDEND YIELD PERCENTAGE

Percentage dividend yield per stock.

$$\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$$

22.5 FIVE-DAY TRACKER DATA

This record type publishes known upcoming stock-level amendments over the next 5 business days which impact the constituent's weighting in the index.

N.B This record type will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

22.5.1 STOCK LEVEL DATA - WEIGHTING AMENDMENTS

22.5.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity Identifier	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
ISIN	28	14	41
Data (layouts below)	42	109	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY IDENTIFIER	This field contains a generated identifier used to differentiate between instruments on multiple lines; it is partly based on Constituent Code and is not maintained by JSE. It is intended only for record processing and is not supported outside of this purpose. International equities should still be uniquely identified by FTSE Constituent Code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D2F.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 14.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given. The end positions vary by sequence number.

22.5.1.2 Record Type D2F Sub Type 14 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	42	10 (T)	51
Constituent name	52	50 (T)	101
Filler	102	10 (T)	111
ISIN number	112	13 (T)	124
Country code	125	2 (T)	126
Exchange code	127	4 (T)	130
ISO code	131	3 (T)	133

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent according to ISO 3166-1 (ALPHA 2). Example: Italy = IT and Switzerland = CH. Refer to appendix in section 43.2 to review the rules for this field.
EXCHANGE CODE	Primary exchange code for constituent as defined by FTSE (e.g. AAS = Australian Securities Exchange and NCT = Toronto Stock Exchange)
ISO CODE	ISO currency code for constituent in accordance with the ISO 4217 standard. Exceptions are where values are specified in British Pennies (£1 ÷ 100), the non-standard code GBX is used to differentiate from GBP.

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

22.5.1.3 Record Type D2F Sub Type 14 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	42	6 x12 (T)	113
Closing ICB sub-sector code	114	4 (T)	117
New ICB sub-sector code	118	4 (T)	121
Closing price	122	16 (10.6)	137
Price adjustment factor	138	16 (10.6)	153
Adjusted price	154	16 (10.6)	169

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in the specified currency.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

22.5.1.4 Record Type D2F Sub Type 14 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	42	15	56
New shares in issue outstanding	57	15	71
Previous investibility weighting used in index calculation	72	10 (T)	81
New investibility weighting used in index calculation	82	10 (T)	91
Secondary line	92	1 (T)	92
FTSE amendment code	93	6 (T)	98
FTSE amendment code notes	99	40 (T)	138
Date Last Modified	139	10 (T)	148
Effective Date	149	10 (T)	158

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)
DATE 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
EFFECTIVE DATE	The date on which the amendment will be applied to the constituent. DD/MM/YYYY

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

22.5.1.5 Record Type D2F Sub Type 14 Sequence No. 04

This record will be present for all rows in sequence 03, even if both fields below are empty of values.

FIELD NAME	START POS	LENGTH	END POS
Previous Capping Factor	42	16 (T)	57
New Capping Factor	58	16 (T)	73

FIELD DESCRIPTIONS:

PREVIOUS CAPPING FACTOR	The currently applied constituent market capitalisation adjustment factor on the constituent as at today. This value is a decimal number but is only shown if the value is affected by the amendment.
NEW CAPPING FACTOR	The constituent market capitalisation adjustment factor on the constituent as it will be on the next trading day. This value is a decimal number but is only shown if the value is affected by the amendment.

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

23 FTSE / JSE AFRICA SERIES – EX SOUTH AFRICA 30 INDEX - USD

23.1 VALUATIONS DATA FILES

This file contains the index closing positions for the current trading day.

23.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Empty Padding	7	4 (T)	10
Record type	11	3 (T)	13
Sub type	14	2 (T)	15
Continuation sequence number	16	2	17
Run date	18	8	25
Filler	26	14	39
Data (layouts below)	40	109	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EMPTY PADDING	Unused field. The records will all have spaces at this position.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g. D3V
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 02.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given. The end positions vary by sequence number.

23.1.2 Record Type D3V Sub Type 02 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Index name	46	40 (T)	85
Number of constituents	86	10	95
Capital index (ZAR)	96	18 (10.8)	113
Total return index (ZAR)	114	18 (10.8)	131
XD adjustment (Today)	132	13 (7.6)	144
XD adjustment (YTD)	145	13 (7.6)	157
Market capitalisation (base currency)	158	20 (14.6)	177
Dividend yield	178	7 (3.4)	184

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS	Number of lines of stock included in index calculation (including secondary lines), as at today's market close.
CAPITAL INDEX (ZAR)	Today's capital index value in Rands.
TOTAL RETURN INDEX (ZAR)	Today's total return index value in Rands. See Appendix A for definition and calculation method.
XD ADJUSTMENT (TODAY)	Todays ex dividend adjustment in Rands. $\frac{\Sigma \text{ (shares x investibility x actual dividend)}}{\Sigma \text{ (shares x investibility x price)}}$
XD ADJUSTMENT (YTD)	Ex-dividend adjustment year to date (from 1 Jan to 31 Dec.).
MARKET CAPITALISATION (ZAR)	Market capitalisation in millions (in ZAR) at today's close (net, after free float and adjustment by one year-forecast dividend yield)
DIVIDEND YIELD	Dividend yield.

$$\frac{\text{Annual div (in currency of price)}}{\text{Price}} = \text{Stock div}$$

$$\text{Div yield of index} = \frac{\Sigma \text{ (shares x investibility x annual div)}}{\Sigma \text{ (shares x investibility x price)}} \text{ x } 100$$

23.1.3 Record Type D3V Sub Type 02 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
US dollar index (USD)	40	18 (10.8)	57
US dollar TRI (USD)	58	18 (10.8)	75
Market capitalisation (USD)	76	20 (14.6)	95
Sterling index (GBP)	96	18 (10.8)	113
Sterling TRI (GBP)	114	18 (10.8)	131
Market capitalisation (GBP)	132	20 (14.6)	151
Euro index (EUR)	152	18 (10.8)	169
Euro TRI (EUR)	170	18 (10.8)	187
Market capitalisation (EUR)	188	20 (14.6)	207
Japanese yen index (JPY)	208	18 (10.8)	225
Japanese yen TRI (JPY)	226	18 (10.8)	243
Market capitalisation (JPY)	244	20 (14.6)	263

FIELD DESCRIPTIONS:

US DOLLAR INDEX (USD)	Today's capital index value in US$.
US DOLLAR TRI (USD)	Today's total return index value in US$. See Appendix A for definition and calculation method.
MARKET CAPITALISATION (USD)	Market capitalisation in millions (in US$) at today's close (net, after free float and adjustment by one year-forecast dividend yield)
STERLING INDEX (GBP)	Today's capital index value in UK£.
STERLING TRI (GBP)	Today's total return index value in UK£. See Appendix A for definition and calculation method.
MARKET CAPITALISATION (GBP)	Market capitalisation in millions (in UK£) at today's close (net, after free float and adjustment by one year-forecast dividend yield)
EURO INDEX (EUR)	Today's capital index value in EU€.
EURO TRI (EUR)	Today's total return index value in EU€. See Appendix A for definition and calculation method.
MARKET CAPITALISATION (EUR)	Market capitalisation in millions (in EU€) at today's close (net, after free float and adjustment by one year-forecast dividend yield)
JAPANESE YEN INDEX (JPY)	Today's capital index value in JP¥.
JAPANESE YEN TRI (JPY)	Today's total return index value in JP¥. See Appendix A for definition and calculation method.
MARKET CAPITALISATION (JPY)	Market capitalisation in millions (in JP¥) at today's close (net, after free float and adjustment by one year-forecast dividend yield)

NOTE: Indices with no constituents will not appear in the file.

23.2 CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

23.2.1 Leading Record Layout

This file contains the index constituents as at the end of the current day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Empty Padding	7	4 (T)	10
Record type	11	3 (T)	13
Sub type	14	2 (T)	15
Continuation sequence number	16	2	17
Run date	18	8	25
ISIN	26	14	39
Data (layouts below)	40	109	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EMPTY PADDING	Unused field. The records will all have spaces at this position.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D3C.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given. The end positions vary by sequence number.

23.2.2 Record Type D3C Sub Type 01 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
Filler	63	10 (T)	72
Constituent name	73	50 (T)	122

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

23.2.3 Record Type D3C Sub Type 01 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12 (T)	111
Country code	112	2 (T)	113
Exchange code	114	4 (T)	117
ISO code	118	3 (T)	120
ICB Industry code	121	4 (T)	124
ICB Supersector code	125	4 (T)	128
ICB Sector code	129	4 (T)	132
ICB Subsector code	133	4 (T)	136
Secondary line	137	1 (T)	137
Price	138	16 (10.6)	153
Number of shares in issue	154	15	168

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (e.g. J242 = FTSE/JSE Intl Benchmark – Financials)
COUNTRY CODE	Country code for constituent according to ISO 3166-1 (ALPHA 2). Example: Italy = IT and Switzerland = CH. Refer to appendix in section 43.2 to review the rules for this field.
EXCHANGE CODE	Primary exchange code for constituent as defined by FTSE (e.g. AAS = Australian Securities Exchange and NCT = Toronto Stock Exchange)
ISO CODE	ISO currency code for constituent in accordance with the ISO 4217 standard. Exceptions are where values are specified in British Pennies (£1 ÷ 100), the non-standard code GBX is used to differentiate from GBP.
ICB INDUSTRY CODE	ICB Industry code.
ICB SUPERSECTOR CODE	ICB Supersector code.
ICB SECTOR CODE	ICB Sector code.
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE	Closing price in the currency specified.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

23.2.4 Record Type D3C Sub Type 01 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market cap (USD) before investibility weight	40	16 (10.6)	55
Investibility Weighting	56	11 (T)	66
Market cap (USD) after investibility weight	67	16 (10.6)	82
Percentage weighting within index	83	10 (T)	92
Percentage weighting within country	93	10 (T)	102
Percentage weighting within industry	103	10 (T)	112
Percentage weighting within sector	113	10 (T)	122

FIELD DESCRIPTIONS:

MARKET CAP (USD) BEFORE INVESTIBILITY WEIGHT	Market Capitalisation in US$ millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
MARKET CAP (USD) AFTER INVESTIBILITY WEIGHT	Adjusted market capitalisation in US$ millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN INDEX	Percentage weighting within the Index.
PERCENTAGE WEIGHTING WITHIN COUNTRY	Percentage weighting within country.
PERCENTAGE WEIGHTING WITHIN INDUSTRY	Percentage weighting within ICB Industry.
PERCENTAGE WEIGHTING WITHIN SECTOR	Percentage weighting within ICB Sector.

23.2.5 Record Type D3C Sub Type 01 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54
Capping Factor	55	16 (10.6)	70
Market cap (USD) after capping factor	71	16 (10.6)	86

FIELD DESCRIPTIONS:

DIVIDEND YIELD PERCENTAGE	Percentage dividend yield per stock. $\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$
CAPPING FACTOR	The capping factor applied to the constituent's market capitalisation.
MARKET CAP (USD) AFTER CAPPING FACTOR	Adjusted market capitalisation in US$ millions at index close (net i.e. capping factor multiplied by market capitalisation used in index calculation).

23.3 TRACKER DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

23.3.1 TRACKER 1 DATA FILES (INDEX LEVEL DATA)

This file contains changes / amendments i.e. it provides indices' related amendments at both index and index constituent levels. It consists of three sections:

These are the changes effective on the following trading day.

23.3.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Empty Padding	7	4 (T)	10
Record type	11	3 (T)	13
Sub type	14	2 (T)	15
Continuation sequence number	16	2	17
Run date	18	8	25
Filler	26	14	39
Data (layouts below)	40	109	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EMPTY PADDING	Unused field. The records will all have spaces at this position.
RECORD TYPE	The code indicating the type of information contained in the record disseminated -e.g. D3T.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 03.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given. The end positions vary by sequence number.

23.3.1.2 Record Type D3T Sub Type 03 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Previous number of constituents	46	10	55
New number of constituents	56	10	65
Previous market capitalisation	66	20 (14.6)	85
New market capitalisation	86	20 (14.6)	105
Previous divisor	106	16 (10.6)	121
New divisor	122	16 (10.6)	137

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
PREVIOUS NUMBER OF CONSTITUENTS	Number of constituents included in the index calculation (including secondary lines), as at market close.
NEW NUMBER OF CONSTITUENTS	Adjusted number of constituents included in the index calculation (including secondary lines), after effected changes.
PREVIOUS MARKET CAPITALISATION	Market capitalisation in millions, at market close, after the 1 year forward DY adjustment.
NEW MARKET CAPITALISATION	Adjusted market capitalisation in millions, at market open after effected changes and 1 year forward DY adjustment.
PREVIOUS DIVISOR	Index divisor as at market close.
NEW DIVISOR	Adjusted index divisor after effected changes.

23.3.1.3 Record Type D3T Sub Type 03 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
XD adjustment value	40	13 (10.3)	52

FIELD DESCRIPTIONS:

XD ADJUSTMENT VALUE	Today's ex dividend adjustment.

23.3.2 TRACKER 2 DATA FILES - STOCK LEVEL DATA - WEIGHTING AMENDMENTS

23.3.2.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity Identifier	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
ISIN	28	14	41
Data (layouts below)	42	109	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY IDENTIFIER	This field contains a generated identifier used to differentiate between instruments on multiple lines; it is partly based on Constituent Code and is not maintained by JSE. It is intended only for record processing and is not supported outside of this purpose. International equities should still be uniquely identified by FTSE Constituent Code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D3T.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 04.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given. The end positions vary by sequence number.

23.3.2.2 Record Type D3T Sub Type 04 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	42	10 (T)	51
Constituent name	52	50 (T)	101
Filler	102	10 (T)	111
ISIN number	112	13 (T)	124
Country code	125	2 (T)	126
Exchange code	127	4 (T)	130
ISO code	131	3 (T)	133

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent according to ISO 3166-1 (ALPHA 2). Example: Italy = IT and Switzerland = CH. Refer to appendix in section 43.2 to review the rules for this field.
EXCHANGE CODE	Primary exchange code for constituent as defined by FTSE (e.g. AAS = Australian Securities Exchange and NCT = Toronto Stock Exchange)
ISO CODE	ISO currency code for constituent in accordance with the ISO 4217 standard. Exceptions are where values are specified in British Pennies (£1 ÷ 100), the non-standard code GBX is used to differentiate from GBP.

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

23.3.2.3 Record Type D3T Sub Type 04 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	42	6 x12 (T)	113
Closing ICB sub-sector code	114	4 (T)	117
New ICB sub-sector code	118	4 (T)	121
Closing price	122	16 (10.6)	137
Price adjustment factor	138	16 (10.6)	153
Adjusted price	154	16 (10.6)	169

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close in the specified currency.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

23.3.2.4 Record Type D3T Sub Type 04 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	42	15	56
New shares in issue outstanding	57	15	71
Previous investibility weighting used in index calculation	72	10 (T)	81
New investibility weighting used in index calculation	82	10 (T)	91
Secondary line	92	1 (T)	92
FTSE amendment code	93	6 (T)	98
FTSE amendment code notes	99	40 (T)	138

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
PREVIOUS INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

23.3.2.5 Record Type D3T Sub Type 04 Sequence No. 04

This record will be present for all rows in sequence 03, even if both fields below are empty of values.

FIELD NAME	START POS	LENGTH	END POS
Previous Capping Factor	42	16 (T)	57
New Capping Factor	58	16 (T)	73

FIELD DESCRIPTIONS:

PREVIOUS CAPPING FACTOR	The currently applied constituent market capitalisation adjustment factor on the constituent as at today. This value is a decimal number but is only shown if the value is affected by the amendment.
NEW CAPPING FACTOR	The constituent market capitalisation adjustment factor on the constituent as it will be on the next trading day. This value is a decimal number but is only shown if the value is affected by the amendment.

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

23.3.3 TRACKER 3 - STOCK LEVEL DATA - EX-DIVIDEND CHANGES

23.3.3.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Empty Padding	7	4 (T)	10
Record type	11	3 (T)	13
Sub type	14	2 (T)	15
Continuation sequence number	16	2	17
Run date	18	8	25
Board	26	4 (T)	29
Market	30	4 (T)	33
Exchange	34	4 (T)	37
Filler	38	2	39
Data (layouts below)	40	109	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EMPTY PADDING	Unused field. The records will all have spaces at this position.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DQT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more that one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

23.3.3.2 Record Type D3T Sub Type 05/07 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	10 (T)	109
ISIN number	110	13 (T)	122
Country code	123	2 (T)	124
Exchange code	125	4 (T)	128
Current closing shares in issue	129	15	143
Current investibility weighting used in index calculation	144	7 (3.4)	150
Secondary line	151	1 (T)	151

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent according to ISO 3166-1 (ALPHA 2). Example: Italy = IT and Switzerland = CH. Refer to appendix in section 43.2 to review the rules for this field.
EXCHANGE CODE	Primary exchange code for constituent as defined by FTSE (e.g. AAS = Australian Securities Exchange and NCT = Toronto Stock Exchange)
CURRENT CLOSING SHARES IN ISSUE	Shares in issue figure at index close.
CURRENT INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule)
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.

NOTE: D3T sub type 05 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, D3T sub type 07 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

23.3.3.3 Record Type D3T Sub Type 06/08 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Ex-dividend date	40	10 (T)	49
Dividend amount	50	16 (10.6)	65
ISO currency	66	10 (T)	75
Index code	76	6 (T)	81
XD adjustment value	82	16 (10.6)	97
FTSE dividend code	98	10 (T)	107
FTSE dividend notes	108	40 (T)	147

FIELD DESCRIPTIONS:

EX-DIVIDEND DATE	Date the security is XD.
DIVIDEND AMOUNT	Dividend amount in currency indicated.
ISO CURRENCY	Currency code for dividend payment.
INDEX CODE	Index code to which the constituent belongs.
XD ADJUSTMENT VALUE	Value for adjustment factor.
FTSE DIVIDEND CODE	FTSE codes for the types of dividend payments. (See Annexure A)
FTSE DIVIDEND CODE DESCRIPTION	Details, where available, on FTSE dividend payment. (See Annexure A)

NOTE: D3T sub type 06 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, D3T sub type 08 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

23.4 OPENING CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

23.4.1 Leading Record Layout

This file contains the index constituents as at the start of the following JSE business day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Empty Padding	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
ISIN	28	12	39
Data (layouts below)	40	109	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EMPTY PADDING	Unused field. The records will all have spaces at this position.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D3O.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 11.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given. The end positions vary by sequence number.

23.4.2 Record Type D3O Sub Type 11 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
Filler	63	10 (T)	72
Constituent name	73	50 (T)	122

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

23.4.3 Record Type D3O Sub Type 11 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12 (T)	111
Country code	112	2 (T)	113
Exchange code	114	4 (T)	117
ISO code	118	3 (T)	120
ICB Industry code	121	4 (T)	124
ICB Supersector code	125	4 (T)	128
ICB Sector code	129	4 (T)	132
ICB Subsector code	133	4 (T)	136
Secondary line	137	1 (T)	138
Price	138	16 (10.6)	153
Number of shares in issue	154	15	168

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent
COUNTRY CODE	Country code for constituent according to ISO 3166-1 (ALPHA 2). Example: Italy = IT and Switzerland = CH. Refer to appendix in section 43.2 to review the rules for this field.
EXCHANGE CODE	Primary exchange code for constituent as defined by FTSE (e.g. AAS = Australian Securities Exchange and NCT = Toronto Stock Exchange)
ISO CODE	ISO currency code for constituent in accordance with the ISO 4217 standard. Exceptions are where values are specified in British Pennies (£1 ÷ 100), the non-standard code GBX is used to differentiate from GBP.
ICB INDUSTRY CODE	ICB Industry code.
ICB SUPERSECTOR CODE	ICB Supersector code.
ICB SECTOR CODE	ICB Sector code.
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE	Closing price in the currency specified.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

23.4.4 Record Type D3O Sub Type 11 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market cap (Rand) before investibility weight	40	16 (10.6)	55
Investibility Weighting	56	11 (T)	66
Market cap (Rand) after investibility weight	67	16 (10.6)	82
Capping Factor	83	16 (10.6)	98
Market Cap after Capping Factor	99	16 (10.6)	114
Percentage weighting within Index	115	10 (T)	124
Percentage weighting within Country	125	10 (T)	134
Percentage weighting within Industry	135	10 (T)	144
Percentage weighting within Sector	145	10 (T)	154

FIELD DESCRIPTIONS:

MARKET CAP (RAND) BEFORE INVESTIBILITY WEIGHT	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
MARKET CAP (RAND) AFTER INVESTIBILITY WEIGHT	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN INDEX	Percentage weighting within the Index.
PERCENTAGE WEIGHTING WITHIN COUNTRY	Percentage weighting within country.
PERCENTAGE WEIGHTING WITHIN INDUSTRY	Percentage weighting within ICB Industry.
PERCENTAGE WEIGHTING WITHIN SECTOR	Percentage weighting within ICB Sector.

23.4.5 Record Type D3O Sub Type 11 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54

FIELD DESCRIPTIONS:

DIVIDEND YIELD PERCENTAGE

Percentage dividend yield per stock.

$$\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$$

23.5 FIVE-DAY TRACKER DATA

This record type publishes known upcoming stock-level amendments over the next 5 business days which impact the constituent's weighting in the index.

N.B This record type will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

23.5.1 STOCK LEVEL DATA - WEIGHTING AMENDMENTS

23.5.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity Identifier	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
ISIN	28	14	41
Data (layouts below)	42	109	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY IDENTIFIER	This field contains a generated identifier used to differentiate between instruments on multiple lines; it is partly based on Constituent Code and is not maintained by JSE. It is intended only for record processing and is not supported outside of this purpose. International equities should still be uniquely identified by FTSE Constituent Code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D3F.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 14.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given. The end positions vary by sequence number.

23.5.1.2 Record Type D3F Sub Type 14 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	42	10 (T)	51
Constituent name	52	50 (T)	101
Filler	102	10 (T)	111
ISIN number	112	13 (T)	124
Country code	125	2 (T)	126
Exchange code	127	4 (T)	130
ISO code	131	3 (T)	133

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent according to ISO 3166-1 (ALPHA 2). Example: Italy = IT and Switzerland = CH. Refer to appendix in section 43.2 to review the rules for this field.
EXCHANGE CODE	Primary exchange code for constituent as defined by FTSE (e.g. AAS = Australian Securities Exchange and NCT = Toronto Stock Exchange)
ISO CODE	ISO currency code for constituent in accordance with the ISO 4217 standard. Exceptions are where values are specified in British Pennies (£1 ÷ 100), the non-standard code GBX is used to differentiate from GBP.

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

23.5.1.3 Record Type D3F Sub Type 14 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	42	6 x12 (T)	113
Closing ICB sub-sector code	114	4 (T)	117
New ICB sub-sector code	118	4 (T)	121
Closing price	122	16 (10.6)	137
Price adjustment factor	138	16 (10.6)	153
Adjusted price	154	16 (10.6)	169

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in the specified currency.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

23.5.1.4 Record Type D3F Sub Type 14 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	42	15	56
New shares in issue outstanding	57	15	71
Previous investibility weighting used in index calculation	72	10 (T)	81
New investibility weighting used in index calculation	82	10 (T)	91
Secondary line	92	1 (T)	92
FTSE amendment code	93	6 (T)	98
FTSE amendment code notes	99	40 (T)	138
Date Last Modified	139	10 (T)	148
Effective Date	149	10 (T)	158

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)
DATE 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
EFFECTIVE DATE	The date on which the amendment will be applied to the constituent. DD/MM/YYYY

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

23.5.1.5 Record Type D3F Sub Type 14 Sequence No. 04

This record will be present for all rows in sequence 03, even if both fields below are empty of values.

FIELD NAME	START POS	LENGTH	END POS
Previous Capping Factor	42	16 (T)	57
New Capping Factor	58	16 (T)	73

FIELD DESCRIPTIONS:

PREVIOUS CAPPING FACTOR	The currently applied constituent market capitalisation adjustment factor on the constituent as at today. This value is a decimal number but is only shown if the value is affected by the amendment.
NEW CAPPING FACTOR	The constituent market capitalisation adjustment factor on the constituent as it will be on the next trading day. This value is a decimal number but is only shown if the value is affected by the amendment.

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

24 FTSE / JSE AFRICA SERIES – ALL AFRICA 40 INDEX - USD

24.1 VALUATIONS DATA FILES

This file contains the index closing positions for the current trading day.

24.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Empty Padding	7	4 (T)	10
Record type	11	3 (T)	13
Sub type	14	2 (T)	15
Continuation sequence number	16	2	17
Run date	18	8	25
Filler	26	14	39
Data (layouts below)	40	109	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EMPTY PADDING	Unused field. The records will all have spaces at this position.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g. D4V
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 02.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given. The end positions vary by sequence number.

24.1.2 Record Type D4V Sub Type 02 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Index name	46	40 (T)	85
Number of constituents	86	10	95
Capital index (ZAR)	96	18 (10.8)	113
Total return index (ZAR)	114	18 (10.8)	131
XD adjustment (Today)	132	13 (7.6)	144
XD adjustment (YTD)	145	13 (7.6)	157
Market capitalisation (ZAR)	158	20 (14.6)	177
Dividend yield	178	7 (3.4)	184

FIELD DESCRIPTIONS:

INDEX CODE

Each index is identified by a unique code.

NUMBER OF CONSTITUENTS

Number of lines of stock included in index calculation (including secondary lines), as at today's market close.

CAPITAL INDEX (ZAR)

Today's capital index value in Rands.

TOTAL RETURN INDEX (ZAR)

Today's total return index value in Rands. See Appendix A for definition and calculation method.

XD ADJUSTMENT (TODAY)

Todays ex dividend adjustment in Rands.

$$\frac{\Sigma\text{ (shares x investibility x actual dividend)}}{\Sigma\text{ (shares x investibility x price)}}$$

XD ADJUSTMENT (YTD)

Ex-dividend adjustment year to date (from 1 Jan to 31 Dec.).

MARKET CAPITALISATION (ZAR)

Market capitalisation in millions (in ZAR) at today's close (net, after free float and adjustment by one year-forecast dividend yield)

DIVIDEND YIELD

Dividend yield.

$$\frac{\text{Annual div (in currency of price)}}{\text{Price}} = \text{Stock div}$$

$$\text{Div yield of index} = \frac{\Sigma\text{ (shares x investibility x annual div)}}{\Sigma\text{ (shares x investibility x price)}} \text{ x 100}$$

24.1.3 Record Type D4V Sub Type 02 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
US dollar index (USD)	40	18 (10.8)	57
US dollar TRI (USD)	58	18 (10.8)	75
Market capitalisation (USD)	76	20 (14.6)	95
Sterling index (GBP)	96	18 (10.8)	113
Sterling TRI (GBP)	114	18 (10.8)	131
Market capitalisation (GBP)	132	20 (14.6)	151
Euro index (EUR)	152	18 (10.8)	169
Euro TRI (EUR)	170	18 (10.8)	187
Market capitalisation (EUR)	188	20 (14.6)	207
Japanese yen index (JPY)	208	18 (10.8)	225
Japanese yen TRI (JPY)	226	18 (10.8)	243
Market capitalisation (JPY)	244	20 (14.6)	263

FIELD DESCRIPTIONS:

US DOLLAR INDEX (USD)	Today's capital index value in US$.
US DOLLAR TRI (USD)	Today's total return index value in US$. See Appendix A for definition and calculation method.
MARKET CAPITALISATION (USD)	Market capitalisation in millions (in US$) at today's close (net, after free float and adjustment by one year-forecast dividend yield)
STERLING INDEX (GBP)	Today's capital index value in UK£.
STERLING TRI (GBP)	Today's total return index value in UK£. See Appendix A for definition and calculation method.
MARKET CAPITALISATION (GBP)	Market capitalisation in millions (in UK£) at today's close (net, after free float and adjustment by one year-forecast dividend yield)
EURO INDEX (EUR)	Today's capital index value in EU€.
EURO TRI (EUR)	Today's total return index value in EU€. See Appendix A for definition and calculation method.
MARKET CAPITALISATION (EUR)	Market capitalisation in millions (in EU€) at today's close (net, after free float and adjustment by one year-forecast dividend yield)
JAPANESE YEN INDEX (JPY)	Today's capital index value in JP¥.
JAPANESE YEN TRI (JPY)	Today's total return index value in JP¥. See Appendix A for definition and calculation method.
MARKET CAPITALISATION (JPY)	Market capitalisation in millions (in JP¥) at today's close (net, after free float and adjustment by one year-forecast dividend yield)

NOTE: Indices with no constituents will not appear in the file.

24.2 CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

24.2.1 Leading Record Layout

This file contains the index constituents as at the end of the current day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Empty Padding	7	4 (T)	10
Record type	11	3 (T)	13
Sub type	14	2 (T)	15
Continuation sequence number	16	2	17
Run date	18	8	25
ISIN	26	14	39
Data (layouts below)	40	109	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EMPTY PADDING	Unused field. The records will all have spaces at this position.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D4C.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given. The end positions vary by sequence number.

24.2.2 Record Type D4C Sub Type 01 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
Filler	63	10 (T)	72
Constituent name	73	50 (T)	122

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

24.2.3 Record Type D4C Sub Type 01 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12 (T)	111
Country code	112	2 (T)	113
Exchange code	114	4 (T)	117
ISO code	118	3 (T)	120
ICB Industry code	121	4 (T)	124
ICB Supersector code	125	4 (T)	128
ICB Sector code	129	4 (T)	132
ICB Subsector code	133	4 (T)	136
Secondary line	137	1 (T)	137
Price	138	16 (10.6)	153
Number of shares in issue	154	15	168

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (e.g. J242 = FTSE/JSE Intl Benchmark – Financials)
COUNTRY CODE	Country code for constituent according to ISO 3166-1 (ALPHA 2). Example: Italy = IT and Switzerland = CH. Refer to appendix in section 43.2 to review the rules for this field.
EXCHANGE CODE	Primary exchange code for constituent as defined by FTSE (e.g. AAS = Australian Securities Exchange and NCT = Toronto Stock Exchange)
ISO CODE	ISO currency code for constituent in accordance with the ISO 4217 standard. Exceptions are where values are specified in British Pennies (£1 ÷ 100), the non-standard code GBX is used to differentiate from GBP.
ICB INDUSTRY CODE	ICB Industry code.
ICB SUPERSECTOR CODE	ICB Supersector code.
ICB SECTOR CODE	ICB Sector code.
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE	Closing price in the currency specified.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

24.2.4 Record Type D4C Sub Type 01 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market cap (USD) before investibility weight	40	16 (10.6)	55
Investibility Weighting	56	11 (T)	66
Market cap (USD) after investibility weight	67	16 (10.6)	82
Percentage weighting within index	83	10 (T)	92
Percentage weighting within country	93	10 (T)	102
Percentage weighting within industry	103	10 (T)	112
Percentage weighting within sector	113	10 (T)	122

FIELD DESCRIPTIONS:

MARKET CAP (USD) BEFORE INVESTIBILITY WEIGHT	Market Capitalisation in US$ millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
MARKET CAP (USD) AFTER INVESTIBILITY WEIGHT	Adjusted market capitalisation in US$ millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN INDEX	Percentage weighting within the Index.
PERCENTAGE WEIGHTING WITHIN COUNTRY	Percentage weighting within country.
PERCENTAGE WEIGHTING WITHIN INDUSTRY	Percentage weighting within ICB Industry.
PERCENTAGE WEIGHTING WITHIN SECTOR	Percentage weighting within ICB Sector.

24.2.5 Record Type D4C Sub Type 01 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54
Capping Factor	55	16 (10.6)	70
Market cap (USD) after capping factor	71	16 (10.6)	86

FIELD DESCRIPTIONS:

DIVIDEND YIELD PERCENTAGE	Percentage dividend yield per stock. $\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$
CAPPING FACTOR	The capping factor applied to the constituent’s market capitalisation.
MARKET CAP (USD) AFTER CAPPING FACTOR	Adjusted market capitalisation in US$ millions at index close (net i.e. capping factor multiplied by market capitalisation used in index calculation).

24.3 TRACKER DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

24.3.1 TRACKER 1 DATA FILES (INDEX LEVEL DATA)

This file contains changes / amendments i.e. it provides indices' related amendments at both index and index constituent levels. It consists of three sections:

These are the changes effective on the following trading day.

24.3.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Empty Padding	7	4 (T)	10
Record type	11	3 (T)	13
Sub type	14	2 (T)	15
Continuation sequence number	16	2	17
Run date	18	8	25
Filler	26	14	39
Data (layouts below)	40	109	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EMPTY PADDING	Unused field. The records will all have spaces at this position.
RECORD TYPE	The code indicating the type of information contained in the record disseminated -e.g. D4T.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 03.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given. The end positions vary by sequence number.

24.3.1.2 Record Type D4T Sub Type 03 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Previous number of constituents	46	10	55
New number of constituents	56	10	65
Previous market capitalisation	66	20 (14.6)	85
New market capitalisation	86	20 (14.6)	105
Previous divisor	106	16 (10.6)	121
New divisor	122	16 (10.6)	137

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
PREVIOUS NUMBER OF CONSTITUENTS	Number of constituents included in the index calculation (including secondary lines), as at market close.
NEW NUMBER OF CONSTITUENTS	Adjusted number of constituents included in the index calculation (including secondary lines), after effected changes.
PREVIOUS MARKET CAPITALISATION	Market capitalisation in millions, at market close, after the 1 year forward DY adjustment.
NEW MARKET CAPITALISATION	Adjusted market capitalisation in millions, at market open after effected changes and 1 year forward DY adjustment.
PREVIOUS DIVISOR	Index divisor as at market close.
NEW DIVISOR	Adjusted index divisor after effected changes.

24.3.1.3 Record Type D4T Sub Type 03 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
XD adjustment value	40	13 (10.3)	52

FIELD DESCRIPTIONS:

XD ADJUSTMENT VALUE	Today's ex dividend adjustment.

24.3.2 TRACKER 2 DATA FILES - STOCK LEVEL DATA - WEIGHTING AMENDMENTS

24.3.2.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity Identifier	6	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
ISIN	28	14	41
Data (layouts below)	42	109	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY IDENTIFIER	This field contains a generated identifier used to differentiate between instruments on multiple lines; it is partly based on Constituent Code and is not maintained by JSE. It is intended only for record processing and is not supported outside of this purpose. International equities should still be uniquely identified by FTSE Constituent Code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D4T.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 04.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given. The end positions vary by sequence number.

24.3.2.2 Record Type D4T Sub Type 04 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	42	10 (T)	51
Constituent name	52	50 (T)	101
Filler	102	10 (T)	111
ISIN number	112	13 (T)	124
Country code	125	2 (T)	126
Exchange code	127	4 (T)	130
ISO code	131	3 (T)	133

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent according to ISO 3166-1 (ALPHA 2). Example: Italy = IT and Switzerland = CH. Refer to appendix in section 43.2 to review the rules for this field.
EXCHANGE CODE	Primary exchange code for constituent as defined by FTSE (e.g. AAS = Australian Securities Exchange and NCT = Toronto Stock Exchange)
ISO CODE	ISO currency code for constituent in accordance with the ISO 4217 standard. Exceptions are where values are specified in British Pennies (£1 ÷ 100), the non-standard code GBX is used to differentiate from GBP.

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

24.3.2.3 Record Type D4T Sub Type 04 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	42	6 x12 (T)	113
Closing ICB sub-sector code	114	4 (T)	117
New ICB sub-sector code	118	4 (T)	121
Closing price	122	16 (10.6)	137
Price adjustment factor	138	16 (10.6)	153
Adjusted price	154	16 (10.6)	169

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close in the specified currency.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

24.3.2.4 Record Type D4T Sub Type 04 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	42	15	56
New shares in issue outstanding	57	15	71
Previous investibility weighting used in index calculation	72	10 (T)	81
New investibility weighting used in index calculation	82	10 (T)	91
Secondary line	92	1 (T)	92
FTSE amendment code	93	6 (T)	98
FTSE amendment code notes	99	40 (T)	138

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
PREVIOUS INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

24.3.2.5 Record Type D4T Sub Type 04 Sequence No. 04

This record will be present for all rows in sequence 03, even if both fields below are empty of values.

FIELD NAME	START POS	LENGTH	END POS
Previous Capping Factor	42	16 (T)	57
New Capping Factor	58	16 (T)	73

FIELD DESCRIPTIONS:

PREVIOUS CAPPING FACTOR	The currently applied constituent market capitalisation adjustment factor on the constituent as at today. This value is a decimal number but is only shown if the value is affected by the amendment.
NEW CAPPING FACTOR	The constituent market capitalisation adjustment factor on the constituent as it will be on the next trading day. This value is a decimal number but is only shown if the value is affected by the amendment.

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

24.3.3 TRACKER 3 - STOCK LEVEL DATA - EX-DIVIDEND CHANGES

24.3.3.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Empty Padding	7	4 (T)	10
Record type	11	3 (T)	13
Sub type	14	2 (T)	15
Continuation sequence number	16	2	17
Run date	18	8	25
Board	26	4 (T)	29
Market	30	4 (T)	33
Exchange	34	4 (T)	37
Filler	38	2	39
Data (layouts below)	40	109	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EMPTY PADDING	Unused field. The records will all have spaces at this position.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D4T.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

24.3.3.2 Record Type D4T Sub Type 05/07 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	10 (T)	109
ISIN number	110	13 (T)	122
Country code	123	2 (T)	124
Exchange code	125	4 (T)	128
Current closing shares in issue	129	15	143
Current investibility weighting used in index calculation	144	7 (3.4)	150
Secondary line	151	1 (T)	151

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent according to ISO 3166-1 (ALPHA 2). Example: Italy = IT and Switzerland = CH. Refer to appendix in section 43.2 to review the rules for this field.
EXCHANGE CODE	Primary exchange code for constituent as defined by FTSE (e.g. AAS = Australian Securities Exchange and NCT = Toronto Stock Exchange)
CURRENT CLOSING SHARES IN ISSUE	Shares in issue figure at index close.
CURRENT INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule)
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.

NOTE: D4T sub type 05 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, D4T sub type 07 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

24.3.3.3 Record Type D4T Sub Type 06/08 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Ex-dividend date	40	10 (T)	49
Dividend amount	50	16 (10.6)	65
ISO currency	66	10 (T)	75
Index code	76	6 (T)	81
XD adjustment value	82	16 (10.6)	97
FTSE dividend code	98	10 (T)	107
FTSE dividend notes	108	40 (T)	147

FIELD DESCRIPTIONS:

EX-DIVIDEND DATE	Date the security is XD.
DIVIDEND AMOUNT	Dividend amount in currency indicated.
ISO CURRENCY	Currency code for dividend payment.
INDEX CODE	Index code to which the constituent belongs.
XD ADJUSTMENT VALUE	Value for adjustment factor.
FTSE DIVIDEND CODE	FTSE codes for the types of dividend payments. (See Annexure A)
FTSE DIVIDEND CODE DESCRIPTION	Details, where available, on FTSE dividend payment. (See Annexure A)

NOTE: D4T sub type 06 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, D4T sub type 08 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

24.4 OPENING CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

24.4.1 Leading Record Layout

This file contains the index constituents as at the start of the following JSE business day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Empty Padding	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
ISIN	28	12	39
Data (layouts below)	40	109	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EMPTY PADDING	Unused field. The records will all have spaces at this position.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D4O.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 11.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given. The end positions vary by sequence number.

24.4.2 Record Type D4O Sub Type 11 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
Filler	63	10 (T)	72
Constituent name	73	50 (T)	122

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

24.4.3 Record Type D4O Sub Type 11 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12 (T)	111
Country code	112	2 (T)	113
Exchange code	114	4 (T)	117
ISO code	118	3 (T)	120
ICB Industry code	121	4 (T)	124
ICB Supersector code	125	4 (T)	128
ICB Sector code	129	4 (T)	132
ICB Subsector code	133	4 (T)	136
Secondary line	137	1 (T)	137
Price	138	16 (10.6)	153
Number of shares in issue	154	15	168

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent
COUNTRY CODE	Country code for constituent according to ISO 3166-1 (ALPHA 2). Example: Italy = IT and Switzerland = CH. Refer to appendix in section 43.2 to review the rules for this field.
EXCHANGE CODE	Primary exchange code for constituent as defined by FTSE (e.g. AAS = Australian Securities Exchange and NCT = Toronto Stock Exchange)
ISO CODE	ISO currency code for constituent in accordance with the ISO 4217 standard. Exceptions are where values are specified in British Pennies (£1 ÷ 100), the non-standard code GBX is used to differentiate from GBP.
ICB INDUSTRY CODE	ICB Industry code.
ICB SUPERSECTOR CODE	ICB Supersector code.
ICB SECTOR CODE	ICB Sector code.
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE	Closing price in the currency specified.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

24.4.4 Record Type D4O Sub Type 11 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market cap (Rand) before investibility weight	40	16 (10.6)	55
Investibility Weighting	56	11 (T)	66
Market cap (Rand) after investibility weight	67	16 (10.6)	82
Capping Factor	83	16 (10.6)	98
Market Cap after Capping Factor	99	16 (10.6)	114
Percentage weighting within Index	115	10 (T)	124
Percentage weighting within Country	125	10 (T)	134
Percentage weighting within Industry	135	10 (T)	144
Percentage weighting within Sector	145	10 (T)	154

FIELD DESCRIPTIONS:

MARKET CAP (RAND) BEFORE INVESTIBILITY WEIGHT	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
MARKET CAP (RAND) AFTER INVESTIBILITY WEIGHT	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN INDEX	Percentage weighting within the Index.
PERCENTAGE WEIGHTING WITHIN COUNTRY	Percentage weighting within country.
PERCENTAGE WEIGHTING WITHIN INDUSTRY	Percentage weighting within ICB Industry.
PERCENTAGE WEIGHTING WITHIN SECTOR	Percentage weighting within ICB Sector.

24.4.5 Record Type D4O Sub Type 11 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54

FIELD DESCRIPTIONS:

DIVIDEND YIELD PERCENTAGE	Percentage dividend yield per stock. $\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$

24.5 FIVE-DAY TRACKER DATA

This record type publishes known upcoming stock-level amendments over the next 5 business days which impact the constituent's weighting in the index.

N.B This record type will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

24.5.1 STOCK LEVEL DATA - WEIGHTING AMENDMENTS

24.5.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity Identifier	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
ISIN	28	14	41
Data (layouts below)	42	109	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY IDENTIFIER	This field contains a generated identifier used to differentiate between instruments on multiple lines; it is partly based on Constituent Code and is not maintained by JSE. It is intended only for record processing and is not supported outside of this purpose. International equities should still be uniquely identified by FTSE Constituent Code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D4F.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 14.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given. The end positions vary by sequence number.

24.5.1.2 Record Type D4F Sub Type 14 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	42	10 (T)	51
Constituent name	52	50 (T)	101
Filler	102	10 (T)	111
ISIN number	112	13 (T)	124
Country code	125	2 (T)	126
Exchange code	127	4 (T)	130
ISO code	131	3 (T)	133

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent according to ISO 3166-1 (ALPHA 2). Example: Italy = IT and Switzerland = CH. Refer to appendix in section 43.2 to review the rules for this field.
EXCHANGE CODE	Primary exchange code for constituent as defined by FTSE (e.g. AAS = Australian Securities Exchange and NCT = Toronto Stock Exchange)
ISO CODE	ISO currency code for constituent in accordance with the ISO 4217 standard. Exceptions are where values are specified in British Pennies (£1 ÷ 100), the non-standard code GBX is used to differentiate from GBP.

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

24.5.1.3 Record Type D4F Sub Type 14 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	42	6 x12 (T)	113
Closing ICB sub-sector code	114	4 (T)	117
New ICB sub-sector code	118	4 (T)	121
Closing price	122	16 (10.6)	137
Price adjustment factor	138	16 (10.6)	153
Adjusted price	154	16 (10.6)	169

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in the specified currency.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

24.5.1.4 Record Type D4F Sub Type 14 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	42	15	56
New shares in issue outstanding	57	15	71
Previous investibility weighting used in index calculation	72	10 (T)	81
New investibility weighting used in index calculation	82	10 (T)	91
Secondary line	92	1 (T)	92
FTSE amendment code	93	6 (T)	98
FTSE amendment code notes	99	40 (T)	138
Date Last Modified	139	10 (T)	148
Effective Date	149	10 (T)	158

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)
DATE 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
EFFECTIVE DATE	The date on which the amendment will be applied to the constituent. DD/MM/YYYY

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

24.5.1.5 Record Type D4F Sub Type 14 Sequence No. 04

This record will be present for all rows in sequence 03, even if both fields below are empty of values.

FIELD NAME	START POS	LENGTH	END POS
Previous Capping Factor	42	16 (T)	57
New Capping Factor	58	16 (T)	73

FIELD DESCRIPTIONS:

PREVIOUS CAPPING FACTOR	The currently applied constituent market capitalisation adjustment factor on the constituent as at today. This value is a decimal number but is only shown if the value is affected by the amendment.
NEW CAPPING FACTOR	The constituent market capitalisation adjustment factor on the constituent as it will be on the next trading day. This value is a decimal number but is only shown if the value is affected by the amendment.

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

25 FTSE / JSE AFRICA INDEX SERIES – CAPPED SHARIAH TOP 40 INDEX

25.1 VALUATIONS DATA FILES

This file contains the index closing positions for the current trading day.

25.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g. DEV
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 02.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

25.1.2 Record Type DEV Sub Type 02 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents	46	15	60
Capital index (ZAR)	61	18 (10.8)	78
Total return index (ZAR)	79	18 (10.8)	96
XD adjustment (today)	97	13 (7.6)	109
XD adjustment (YTD)	110	13 (7.6)	122
Market capitalisation (ZAR)	123	16 (10.6)	138
Actual dividend yield	139	7 (3.4)	145

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS	Number of lines of stock included in index calculation (including secondary lines), as at today's market close.
CAPITAL INDEX (ZAR)	Today's capital index value.
TOTAL RETURN INDEX (ZAR)	Today's total return index value. See Appendix A for definition and calculation method.
XD ADJUSTMENT (TODAY)	Today's ex dividend adjustment in Rands.
XD ADJUSTMENT (YTD)	Ex-dividend adjustment year to date (from 1 Jan to 31 Dec.).
MARKET CAPITALISATION (ZAR)	Market capitalisation in Rands millions at today's close (net, after free float and adjustment by one year-forecast dividend yield)
ACTUAL DIVIDEND YIELD	Actual dividend yield.

$$\frac{\text{Annual div (in currency of price)}}{\text{Price}} = \text{Stock div}$$

$$\text{Div yield of index} = \frac{\Sigma\ (\text{shares x investibility x annual div})}{\Sigma\ (\text{shares x investibility x price})} \text{ x } 100$$

25.1.3 Record Type DEV Sub Type 02 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Daily performance – Capital	40	12 (T)	51
Daily performance – TRI	52	12 (T)	63
Percentage weighting in this index	64	12 (T)	75
Earnings yield	76	13 (9.4)	88
Index Earnings Yield Sign	89	1 (T)	89

FIELD DESCRIPTIONS:

DAILY PERFORMANCE (CAPITALISATION)	Percentage change from previous day's capital index close. $= \left(\frac{\text{Today's index}}{\text{Yesterday's index}} - 1 \right) \times 100$
DAILY PERFORMANCE (TRI)	Percentage changes from previous day's TR index close. $= \left(\frac{\text{Today's TRI}}{\text{Yesterday's TRI}} - 1 \right) \times 100$
PERCENTAGE WEIGHTING IN THIS INDEX	Percentage weighting within Index
EARNINGS YIELD	The earnings per share for the past 12 months divided by the closing price
EARNINGS YIELD SIGN	The sign indicating whether the yield earnings value is negative or positive. It denotes "N" for a negative value and "P" for a positive value.

NOTE: Indices with no constituents will not appear in the file.

25.2 CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

25.2.1 Leading Record Layout

This file contains the index constituents as at the end of the current day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DEC.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

25.2.2 Record Type DEC Sub Type 01 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
Filler	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

25.2.3 Record Type DEC Sub Type 01 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J141 = FTSE / JSE Shariah Capped Top 40 Index)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

25.2.4 Record Type DEC Sub Type 01 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102
Percentage weighting within industry	103	16 (T)	118
Percentage weighting within ICB sector	119	16 (T)	134

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.
PERCENTAGE WEIGHTING WITHIN INDUSTRY	Percentage weighting within FTSE/JSE All-Share ICB industry universe as defined in the Ground Rules.
PERCENTAGE WEIGHTING WITHIN ICB SECTOR	Percentage weighting within FTSE/JSE All-Share ICB Sector universe as defined in the Ground Rules.

25.2.5 Record Type DEC Sub Type 01 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54

FIELD DESCRIPTIONS:

DIVIDEND YIELD PERCENTAGE

Percentage dividend yield per stock.

$$\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$$

25.3 TRACKER DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

25.3.1 TRACKER 1 DATA FILES (INDEX LEVEL DATA)

This file contains changes / amendments i.e. it provides indices' related amendments at both index and index constituent levels. It consists of three sections:

These are the changes effective on the following trading day.

25.3.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated -e.g. DET.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 03.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

25.3.1.2 Record Type DET Sub Type 03 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents (previous market cap)	46	15	60
Number of constituents (new market cap)	61	15	75
Previous market cap	76	16 (10.6)	91
New market cap	92	16 (10.6)	107
Previous divisor	108	16 (10.6)	123
New divisor	124	16 (10.6)	139

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS (PREVIOUS MARKET CAPITALISATION)	Number of constituents included in the index calculation (including secondary lines), as at market close.
NUMBER OF CONSTITUENTS (NEW MARKET CAPITALISATION)	Adjusted number of constituents included in the index calculation (including secondary lines), after effected changes.
PREVIOUS MARKET CAPITALISATION	Market capitalisation in Rand millions, at market close, after the 1 year forward DY adjustment.
NEW MARKET CAPITALISATION	Adjusted market capitalisation in Rand millions, at market open after effected changes and 1 year forward DY adjustment.
PREVIOUS DIVISOR	Index divisor as at market close.
NEW DIVISOR	Adjusted index divisor after effected changes.

25.3.1.3 Record Type DET Sub Type 03 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
XD adjustment value	40	13 (10.3)	52

FIELD DESCRIPTIONS:

XD ADJUSTMENT VALUE — Today’s ex dividend adjustment in Rands.

25.3.2 TRACKER 2 DATA FILES - STOCK LEVEL DATA - WEIGHTING AMENDMENTS

25.3.2.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DET.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 04.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

25.3.2.2 Record Type DET Sub Type 04 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

25.3.2.3 Record Type DET Sub Type 04 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

25.3.2.4 Record Type DET Sub Type 04 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40 (T)	148

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

25.3.3 TRACKER 3 - STOCK LEVEL DATA - EX-DIVIDEND CHANGES

25.3.3.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	106	145

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DET.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

25.3.3.2 Record Type DET Sub Type 05/07 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
Current closing shares in issue	123	15	137
Current investibility weighting used in index calculation	138	7 (T)	144
Secondary line	145	1 (T)	145

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (ZA).
EXCHANGE CODE	Primary exchange code for constituent. (e.g. J).
CURRENT CLOSING SHARES IN ISSUE	Shares in issue figure at index close.
CURRENT INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule)
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.

NOTE: DET sub type 05 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, DET sub type 07 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

25.3.3.3 Record Type DET Sub Type 06/08 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Ex-dividend date	40	10 (T)	49
Dividend amount	50	16 (10.6)	65
ISO currency	66	10 (T)	75
Index code	76	6 (T)	81
XD adjustment value	82	16 (10.6)	97
FTSE dividend code	98	10 (T)	107
FTSE dividend notes	108	40 (T)	147

FIELD DESCRIPTIONS:

EX-DIVIDEND DATE	Date the security is XD.
DIVIDEND AMOUNT	Dividend amount in currency indicated.
ISO CURRENCY	Currency code for dividend payment.
INDEX CODE	Index code to which the constituent belongs.
XD ADJUSTMENT VALUE	Value for adjustment factor.
FTSE DIVIDEND CODE	FTSE codes for the types of dividend payments. (See Annexure A)
FTSE DIVIDEND CODE DESCRIPTION	Details, where available, on FTSE dividend payment. (See Annexure A)

NOTE: DET sub type 06 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, DET sub type 08 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

25.4 OPENING CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

25.4.1 Leading Record Layout

This file contains the index constituents as at the start of the following JSE business day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DEO.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 11.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

25.4.2 Record Type DEO Sub Type 11 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
Filler	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

25.4.3 Record Type DEO Sub Type 11 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J141 = FTSE / JSE Capped Shariah Top 40 Index)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

25.4.4 Record Type DEO Sub Type 11 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102
Percentage weighting within industry	103	16 (T)	118
Percentage weighting within ICB sector	119	16 (T)	134

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.
PERCENTAGE WEIGHTING WITHIN INDUSTRY	Percentage weighting within FTSE/JSE All-Share ICB industry universe as defined in the Ground Rules.
PERCENTAGE WEIGHTING WITHIN ICB SECTOR	Percentage weighting within FTSE/JSE All-Share ICB Sector universe as defined in the Ground Rules.

25.4.5 Record Type DEO Sub Type 11 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54

FIELD DESCRIPTIONS:

DIVIDEND YIELD PERCENTAGE

Percentage dividend yield per stock.

$$\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$$

25.5 FIVE-DAY TRACKER DATA

This record type publishes known upcoming stock-level amendments over the next 5 business days which impact the constituent's weighting in the index.

N.B This record type will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

25.5.1 STOCK LEVEL DATA - WEIGHTING AMENDMENTS

25.5.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DEF.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 14.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

25.5.1.2 Record Type DEF Sub Type 14 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

25.5.1.3 Record Type DEF Sub Type 14 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

25.5.1.4 Record Type DEF Sub Type 14 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40 (T)	148
Date Last Modified	149	10 (T)	158
Effective Date	159	10 (T)	168

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)
DATE 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
EFFECTIVE DATE	The date on which the amendment will be applied to the constituent. DD/MM/YYYY

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

26 FTSE / JSE AFRICA INDEX SERIES – EQUALLY WEIGHTED RESOURCE 10

26.1 VALUATIONS DATA FILES

This file contains the index closing positions for the current trading day.

26.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g. DTV
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 02.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

26.1.2 Record Type DTV Sub Type 02 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents	46	15	60
Capital index (ZAR)	61	18 (10.8)	78
Total return index (ZAR)	79	18 (10.8)	96
XD adjustment (today)	97	13 (7.6)	109
XD adjustment (YTD)	110	13 (7.6)	122
Market capitalisation (ZAR)	123	16 (10.6)	138
Dividend yield	139	7 (3.4)	145

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS	Number of lines of stock included in index calculation (including secondary lines), as at today's market close.
CAPITAL INDEX (ZAR)	Today's capital index value.
TOTAL RETURN INDEX (ZAR)	Today's total return index value. See Appendix A for definition and calculation method.
XD ADJUSTMENT (TODAY)	Today's ex dividend adjustment in Rands.
XD ADJUSTMENT (YTD)	Ex-dividend adjustment year to date (from 1 Jan to 31 Dec.).
MARKET CAPITALISATION (ZAR)	Market capitalisation in Rands millions at today's close (net, after free float and adjustment by one year-forecast dividend yield)
DIVIDEND YIELD	Dividend yield.

$$\frac{\text{Annual div (in currency of price)}}{\text{Price}} = \text{Stock div}$$

$$\text{Div yield of index} = \frac{\Sigma\text{ (shares x investibility x annual div)}}{\Sigma\text{ (shares x investibility x price)}} \text{ x 100}$$

26.1.3 Record Type DTV Sub Type 02 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Daily performance – Capital	40	12 (T)	51
Daily performance – TRI	52	12 (T)	63
Percentage weighting in this index	64	12 (T)	75
Earnings yield	76	13 (9.4)	88
Index Earnings Yield Sign	89	1 (T)	89

FIELD DESCRIPTIONS:

DAILY PERFORMANCE (CAPITALISATION)	Percentage change from previous day’s capital index close. $= \left(\frac{\text{Today's index}}{\text{Yesterday's index}} - 1 \right) \times 100$
DAILY PERFORMANCE (TRI)	Percentage changes from previous day’s TR index close. $= \left(\frac{\text{Today's TRI}}{\text{Yesterday's TRI}} - 1 \right) \times 100$
PERCENTAGE WEIGHTING IN THIS INDEX	Percentage weighting within Index
EARNINGS YIELD	The earnings per share for the past 12 months divided by the closing price
EARNINGS YIELD SIGN	The sign indicating whether the yield earnings value is negative or positive. It denotes "N" for a negative value and "P" for a positive value.

NOTE: Indices with no constituents will not appear in the file.

26.2 CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

26.2.1 Leading Record Layout

This file contains the index constituents as at the end of the current day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DTC.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

26.2.2 Record Type DTC Sub Type 01 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
Filler	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

26.2.3 Record Type DTC Sub Type 01 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J3EQ = Equally Weighted Resources 10)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

26.2.4 Record Type DTC Sub Type 01 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.

26.2.5 Record Type DTC Sub Type 01 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54
Weighting Factor	55	16 (6,10)	70

FIELD DESCRIPTIONS:

WEIGHTING FACTOR	Constituent market capitalisation adjustment factor.
DIVIDEND YIELD PERCENTAGE	Percentage dividend yield per stock. $\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$

26.3 TRACKER DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

26.3.1 TRACKER 1 DATA FILES (INDEX LEVEL DATA)

This file contains changes / amendments i.e. it provides indices' related amendments at both index and index constituent levels. It consists of three sections:

These are the changes effective on the following trading day.

26.3.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated -e.g. DTT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 03.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

26.3.1.2 Record Type DTT Sub Type 03 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents (previous market cap)	46	15	60
Number of constituents (new market cap)	61	15	75
Previous market cap	76	16 (10.6)	91
New market cap	92	16 (10.6)	107
Previous divisor	108	16 (10.6)	123
New divisor	124	16 (10.6)	139

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS (PREVIOUS MARKET CAPITALISATION)	Number of constituents included in the index calculation (including secondary lines), as at market close.
NUMBER OF CONSTITUENTS (NEW MARKET CAPITALISATION)	Adjusted number of constituents included in the index calculation (including secondary lines), after effected changes.
PREVIOUS MARKET CAPITALISATION	Market capitalisation in Rand millions, at market close, after the 1 year forward DY adjustment.
NEW MARKET CAPITALISATION	Adjusted market capitalisation in Rand millions, at market open after effected changes and 1 year forward DY adjustment.
PREVIOUS DIVISOR	Index divisor as at market close.
NEW DIVISOR	Adjusted index divisor after effected changes.

26.3.1.3 Record Type DTT Sub Type 03 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
XD adjustment value	40	13 (10.3)	52

FIELD DESCRIPTIONS:

XD ADJUSTMENT VALUE Today's ex dividend adjustment in Rands.

26.3.2 TRACKER 2 DATA FILES - STOCK LEVEL DATA - WEIGHTING AMENDMENTS

26.3.2.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DTT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 04.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

26.3.2.2 Record Type DTT Sub Type 04 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

26.3.2.3 Record Type DTT Sub Type 04 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

26.3.2.4 Record Type DTT Sub Type 04 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40 (T)	148

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

26.3.2.5 Record Type DTT Sub Type 04 Sequence No. 04

This record will be present for all rows in sequence 03, even if both fields below are empty of values.

FIELD NAME	START POS	LENGTH	END POS
Previous Weighting Factor	40	16 (T)	55
New Weighting Factor	56	16 (T)	71

FIELD DESCRIPTIONS:

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.
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.

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

26.3.3 TRACKER 3 - STOCK LEVEL DATA - EX-DIVIDEND CHANGES

26.3.3.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	106	145

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DTT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

26.3.3.2 Record Type DTT Sub Type 05/07 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
Current closing shares in issue	123	15	137
Current investibility weighting used in index calculation	138	7 (T)	144
Secondary line	145	1 (T)	145

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (ZA).
EXCHANGE CODE	Primary exchange code for constituent. (e.g. J).
CURRENT CLOSING SHARES IN ISSUE	Shares in issue figure at index close.
CURRENT INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule)
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.

NOTE: DTT sub type 05 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, DTT sub type 07 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

26.3.3.3 Record Type DTT Sub Type 06/08 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Ex-dividend date	40	10 (T)	49
Dividend amount	50	16 (10.6)	65
ISO currency	66	10 (T)	75
Index code	76	6 (T)	81
XD adjustment value	82	16 (10.6)	97
FTSE dividend code	98	10 (T)	107
FTSE dividend notes	108	40 (T)	147

FIELD DESCRIPTIONS:

EX-DIVIDEND DATE	Date the security is XD.
DIVIDEND AMOUNT	Dividend amount in currency indicated.
ISO CURRENCY	Currency code for dividend payment.
INDEX CODE	Index code to which the constituent belongs.
XD ADJUSTMENT VALUE	Value for adjustment factor.
FTSE DIVIDEND CODE	FTSE codes for the types of dividend payments. (See Annexure A)
FTSE DIVIDEND CODE DESCRIPTION	Details, where available, on FTSE dividend payment. (See Annexure A)

NOTE: DTT sub type 06 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, DTT sub type 08 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

26.4 OPENING CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

26.4.1 Leading Record Layout

This file contains the index constituents as at the start of the following JSE business day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DTO.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 11.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

26.4.2 Record Type DTO Sub Type 11 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
Filler	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

26.4.3 Record Type DTO Sub Type 11 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J3EQ = Equally Weighted Resources 10)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

26.4.4 Record Type DTO Sub Type 11 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.

26.4.5 Record Type DTO Sub Type 11 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54
Weighting Factor	55	16 (6.10)	70

FIELD DESCRIPTIONS:

WEIGHTING FACTOR	Constituent market capitalisation adjustment factor.
DIVIDEND YIELD PERCENTAGE	Percentage dividend yield per stock. $\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$

26.5 FIVE-DAY TRACKER DATA

This record type publishes known upcoming stock-level amendments over the next 5 business days which impact the constituent's weighting in the index.

N.B This record type will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

26.5.1 STOCK LEVEL DATA - WEIGHTING AMENDMENTS

26.5.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DTF.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 14.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

26.5.1.2 Record Type DTF Sub Type 14 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

26.5.1.3 Record Type DTF Sub Type 14 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

26.5.1.4 Record Type DTF Sub Type 14 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40 (T)	148
Date Last Modified	149	10 (T)	158
Effective Date	159	10 (T)	168

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this compa.ny - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)
DATE 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
EFFECTIVE DATE	The date on which the amendment will be applied to the constituent. DD/MM/YYYY

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

26.5.1.5 Record Type DTF Sub Type 14 Sequence No. 04

This record will be present for all rows in sequence 03, even if both fields below are empty of values.

FIELD NAME	START POS	LENGTH	END POS
Previous Weighting Factor	40	16 (T)	55
New Weighting Factor	56	16 (T)	71

FIELD DESCRIPTIONS:

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.
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.

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

27 FTSE / JSE AFRICA INDEX SERIES –RESOURCE 10 CAPPED INDEX

27.1 VALUATIONS DATA FILES

The FTSE/JSE Resources 10 Capped Index will consist of constituents of the FTSE/JSE Resources 10 Index. This index will be capped at 30% at each quarterly review.

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

27.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g. D8V
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 02.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

27.1.2 Record Type D8V Sub Type 02 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents	46	15	60
Capital index (ZAR)	61	18 (10.8)	78
Total return index (ZAR)	79	18 (10.8)	96
XD adjustment (today)	97	13 (7.6)	109
XD adjustment (YTD)	110	13 (7.6)	122
Market capitalisation (ZAR)	123139	16 (10.6)	138
Dividend yield		7 (3.4)	145

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS	Number of lines of stock included in index calculation (including secondary lines), as at today's market close.
CAPITAL INDEX (ZAR)	Today’s capital index value.
TOTAL RETURN INDEX (ZAR)	Today’s total return index value. See Appendix A for definition and calculation method.
XD ADJUSTMENT (TODAY)	Today’s ex dividend adjustment in Rands.
XD ADJUSTMENT (YTD)	Ex-dividend adjustment year to date (from 1 Jan to 31 Dec.).
MARKET CAPITALISATION (ZAR)	Market capitalisation in Rands millions at today’s close (net, after free float and adjustment by one year-forecast dividend yield)
DIVIDEND YIELD	Dividend yield.

$$\frac{\text{Annual div (in currency of price)}}{\text{Price}} = \text{Stock div}$$

$$\text{Div yield of index} = \frac{\Sigma\,(\text{shares x investibility x annual div})}{\Sigma\,(\text{shares x investibility x price})} \text{ x } 100$$

27.1.3 Record Type D8V Sub Type 02 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Daily performance – Capital	40	12 (T)	51
Daily performance – TRI	52	12 (T)	63
Percentage weighting in this index	64	12 (T)	75
Earnings yield	76	13 (9.4)	88
Index Earnings Yield Sign	89	1 (T)	89

FIELD DESCRIPTIONS:

DAILY PERFORMANCE (CAPITALISATION)	Percentage change from previous day's capital index close. $= \left(\frac{\text{Today's index}}{\text{Yesterday's index}} - 1 \right) \times 100$
DAILY PERFORMANCE (TRI)	Percentage changes from previous day's TR index close. $= \left(\frac{\text{Today's TRI}}{\text{Yesterday's TRI}} - 1 \right) \times 100$
PERCENTAGE WEIGHTING IN THIS INDEX	Percentage weighting within Index
EARNINGS YIELD	The earnings per share for the past 12 months divided by the closing price
EARNINGS YIELD SIGN	The sign indicating whether the yield earnings value is negative or positive. It denotes "N" for a negative value and "P" for a positive value.

NOTE: Indices with no constituents will not appear in the file.

27.2 CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

27.2.1 Leading Record Layout

This file contains the index constituents as at the end of the current day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D8C.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

27.2.2 Record Type D8C Sub Type 01 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
Filler	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

27.2.3 Record Type D8C Sub Type 01 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J310 = Resources 10 Capped Index)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

27.2.4 Record Type D8C Sub Type 01 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by free float rule and adjustment for capping).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.

27.2.5 Record Type D8C Sub Type 01 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54
Weighting Factor	55	16 (6,10)	70

FIELD DESCRIPTIONS:

WEIGHTING FACTOR	Constituent market capitalisation adjustment factor.
DIVIDEND YIELD PERCENTAGE	Percentage dividend yield per stock. $\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$

27.3 TRACKER DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

27.3.1 TRACKER 1 DATA FILES (INDEX LEVEL DATA)

This file contains changes / amendments i.e. it provides indices' related amendments at both index and index constituent levels. It consists of three sections:

These are the changes effective on the following trading day.

27.3.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated -e.g. D8T.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 03.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

27.3.1.2 Record Type D8T Sub Type 03 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents (previous market cap)	46	15	60
Number of constituents (new market cap)	61	15	75
Previous market cap	76	16 (10.6)	91
New market cap	92	16 (10.6)	107
Previous divisor	108	16 (10.6)	123
New divisor	124	16 (10.6)	139

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS (PREVIOUS MARKET CAPITALISATION)	Number of constituents included in the index calculation (including secondary lines), as at market close.
NUMBER OF CONSTITUENTS (NEW MARKET CAPITALISATION)	Adjusted number of constituents included in the index calculation (including secondary lines), after effected changes.
PREVIOUS MARKET CAPITALISATION	Market capitalisation in Rand millions, at market close, after the 1 year forward DY adjustment.
NEW MARKET CAPITALISATION	Adjusted market capitalisation in Rand millions, at market open after effected changes and 1 year forward DY adjustment.
PREVIOUS DIVISOR	Index divisor as at market close.
NEW DIVISOR	Adjusted index divisor after effected changes.

27.3.1.3 Record Type D8T Sub Type 03 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
XD adjustment value	40	13 (10.3)	52

FIELD DESCRIPTIONS:

XD ADJUSTMENT VALUE	Today's ex dividend adjustment in Rands.

27.3.2 TRACKER 2 DATA FILES - STOCK LEVEL DATA - WEIGHTING AMENDMENTS

27.3.2.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D8T.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 04.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

27.3.2.2 Record Type D8T Sub Type 04 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

27.3.2.3 Record Type D8T Sub Type 04 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

27.3.2.4 Record Type D8T Sub Type 04 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40 (T)	148

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

27.3.2.5 Record Type D8T Sub Type 04 Sequence No. 04

This record will be present for all rows in sequence 03, even if both fields below are empty of values.

FIELD NAME	START POS	LENGTH	END POS
Previous Weighting Factor	40	16 (T)	55
New Weighting Factor	56	16 (T)	71

FIELD DESCRIPTIONS:

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.
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.

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

27.3.3 TRACKER 3 - STOCK LEVEL DATA - EX-DIVIDEND CHANGES

27.3.3.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	106	145

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D8T.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

27.3.3.2 Record Type D8T Sub Type 05/07 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
Current closing shares in issue	123	15	137
Current investibility weighting used in index calculation	138	7 (T)	144
Secondary line	145	1 (T)	145

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (ZA).
EXCHANGE CODE	Primary exchange code for constituent. (e.g. J).
CURRENT CLOSING SHARES IN ISSUE	Shares in issue figure at index close.
CURRENT INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule)
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.

NOTE: DTT sub type 05 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, DTT sub type 07 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

27.3.3.3 Record Type D8T Sub Type 06/08 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Ex-dividend date	40	10 (T)	49
Dividend amount	50	16 (10.6)	65
ISO currency	66	10 (T)	75
Index code	76	4 (T)	79
XD adjustment value	80	16 (10.6)	95
FTSE dividend code	96	10 (T)	105
FTSE dividend notes	106	40 (T)	145

FIELD DESCRIPTIONS:

EX-DIVIDEND DATE	Date the security is XD.
DIVIDEND AMOUNT	Dividend amount in currency indicated.
ISO CURRENCY	Currency code for dividend payment.
INDEX CODE	Index code to which the constituent belongs.
XD ADJUSTMENT VALUE	Value for adjustment factor.
FTSE DIVIDEND CODE	FTSE codes for the types of dividend payments. (See Annexure A)
FTSE DIVIDEND CODE DESCRIPTION	Details, where available, on FTSE dividend payment. (See Annexure A)

NOTE: DTT sub type 06 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, D8T sub type 08 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

27.4 OPENING CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

27.4.1 Leading Record Layout

This file contains the index constituents as at the start of the following JSE business day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D8O.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 11.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

27.4.2 Record Type D8O Sub Type 11 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
Filler	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

27.4.3 Record Type D8O Sub Type 11 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J310 = Resources 10 Capped Index)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

27.4.4 Record Type D8O Sub Type 11 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.

27.4.5 Record Type D8O Sub Type 11 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54
Weighting Factor	55	16 (6.10)	70

FIELD DESCRIPTIONS:

WEIGHTING FACTOR	Constituent market capitalisation adjustment factor.
DIVIDEND YIELD PERCENTAGE	Percentage dividend yield per stock. $\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$

27.5 FIVE-DAY TRACKER DATA

This record type publishes known upcoming stock-level amendments over the next 5 business days which impact the constituent's weighting in the index.

N.B This record type will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

27.5.1 STOCK LEVEL DATA - WEIGHTING AMENDMENTS

27.5.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D8F.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 14.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

27.5.1.2 Record Type D8F Sub Type 14 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

27.5.1.3 Record Type D8F Sub Type 14 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

27.5.1.4 Record Type D8F Sub Type 14 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40 (T)	148
Date Last Modified	149	10 (T)	158
Effective Date	159	10 (T)	168

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)
DATE 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
EFFECTIVE DATE	The date on which the amendment will be applied to the constituent. DD/MM/YYYY

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

27.5.1.5 Record Type D8F Sub Type 14 Sequence No. 04

This record will be present for all rows in sequence 03, even if both fields below are empty of values.

FIELD NAME	START POS	LENGTH	END POS
Previous Weighting Factor	40	16 (T)	55
New Weighting Factor	56	16 (T)	71

FIELD DESCRIPTIONS:

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.

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.

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

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28.1 VALUATIONS DATA FILES

This file contains the index closing positions for the current trading day.

28.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g. DUV
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 02.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

28.1.2 Record Type DUV Sub Type 02 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents	46	15	60
Capital index (ZAR)	61	18 (10.8)	78
Total return index (ZAR)	79	18 (10.8)	96
XD adjustment (today)	97	13 (7.6)	109
XD adjustment (YTD)	110	13 (7.6)	122
Market capitalisation (ZAR)	123	16 (10.6)	138
Dividend yield	139	7 (3.4)	145

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS	Number of lines of stock included in index calculation (including secondary lines), as at today's market close.
CAPITAL INDEX (ZAR)	Today’s capital index value.
TOTAL RETURN INDEX (ZAR)	Today’s total return index value. See Appendix A for definition and calculation method.
XD ADJUSTMENT (TODAY)	Today’s ex dividend adjustment in Rands.
XD ADJUSTMENT (YTD)	Ex-dividend adjustment year to date (from 1 Jan to 31 Dec.).
MARKET CAPITALISATION (ZAR)	Market capitalisation in Rands millions at today’s close (net, after free float and adjustment by one year-forecast dividend yield)
DIVIDEND YIELD	Dividend yield.

$$\frac{\text{Annual div (in currency of price)}}{\text{Price}} = \text{Stock div}$$

$$\text{Div yield of index} = \frac{\Sigma\text{ (shares x investibility x annual div)}}{\Sigma\text{ (shares x investibility x price)}} \text{ x 100}$$

28.1.3 Record Type DUV Sub Type 02 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Daily performance – Capital	40	12 (T)	51
Daily performance – TRI	52	12 (T)	63
Percentage weighting in this index	64	12 (T)	75
Earnings yield	76	13 (9.4)	88
Index Earnings Yield Sign	89	1 (T)	89

FIELD DESCRIPTIONS:

DAILY PERFORMANCE (CAPITALISATION)

Percentage change from previous day's capital index close.

$$= \left(\frac{\text{Today's index}}{\text{Yesterday's index}} - 1 \right) \times 100$$

DAILY PERFORMANCE (TRI)

Percentage changes from previous day's TR index close.

$$= \left(\frac{\text{Today's TRI}}{\text{Yesterday's TRI}} - 1 \right) \times 100$$

PERCENTAGE WEIGHTING IN THIS INDEX

Percentage weighting within Index

EARNINGS YIELD

The earnings per share for the past 12 months divided by the closing price

EARNINGS YIELD SIGN

The sign indicating whether the yield earnings value is negative or positive. It denotes "N" for a negative value and "P" for a positive value.

NOTE: Indices with no constituents will not appear in the file.

28.2 CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

28.2.1 Leading Record Layout

This file contains the index constituents as at the end of the current day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DUC.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

28.2.2 Record Type DUC Sub Type 01 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
Filler	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

28.2.3 Record Type DUC Sub Type 01 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J4EQ = Equally Weighted Financial 15)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

28.2.4 Record Type DUC Sub Type 01 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.

28.2.5 Record Type DUC Sub Type 01 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54
Weighting Factor	55	16 (6,10)	70

FIELD DESCRIPTIONS:

WEIGHTING FACTOR	Constituent market capitalisation adjustment factor.
DIVIDEND YIELD PERCENTAGE	Percentage dividend yield per stock. $\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$

28.3 TRACKER DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

28.3.1 TRACKER 1 DATA FILES (INDEX LEVEL DATA)

This file contains changes / amendments i.e. it provides indices' related amendments at both index and index constituent levels. It consists of three sections:

These are the changes effective on the following trading day.

28.3.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated -e.g. DUT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 03.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

28.3.1.2 Record Type DUT Sub Type 03 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents (previous market cap)	46	15	60
Number of constituents (new market cap)	61	15	75
Previous market cap	76	16 (10.6)	91
New market cap	92	16 (10.6)	107
Previous divisor	108	16 (10.6)	123
New divisor	124	16 (10.6)	139

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS (PREVIOUS MARKET CAPITALISATION)	Number of constituents included in the index calculation (including secondary lines), as at market close.
NUMBER OF CONSTITUENTS (NEW MARKET CAPITALISATION)	Adjusted number of constituents included in the index calculation (including secondary lines), after effected changes.
PREVIOUS MARKET CAPITALISATION	Market capitalisation in Rand millions, at market close, after the 1 year forward DY adjustment.
NEW MARKET CAPITALISATION	Adjusted market capitalisation in Rand millions, at market open after effected changes and 1 year forward DY adjustment.
PREVIOUS DIVISOR	Index divisor as at market close.
NEW DIVISOR	Adjusted index divisor after effected changes.

28.3.1.3 Record Type DUT Sub Type 03 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
XD adjustment value	40	13 (10.3)	52

FIELD DESCRIPTIONS:

XD ADJUSTMENT VALUE — Today's ex dividend adjustment in Rands.

28.3.2 TRACKER 2 DATA FILES - STOCK LEVEL DATA - WEIGHTING AMENDMENTS

28.3.2.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DUT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 04.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

28.3.2.2 Record Type DUT Sub Type 04 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

28.3.2.3 Record Type DUT Sub Type 04 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

28.3.2.4 Record Type DUT Sub Type 04 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40(T)	148

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

28.3.2.5 Record Type DUT Sub Type 04 Sequence No. 04

This record will be present for all rows in sequence 03, even if both fields below are empty of values.

FIELD NAME	START POS	LENGTH	END POS
Previous Weighting Factor	40	16 (T)	55
New Weighting Factor	56	16 (T)	71

FIELD DESCRIPTIONS:

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.
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.

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

28.3.3 TRACKER 3 - STOCK LEVEL DATA - EX-DIVIDEND CHANGES

28.3.3.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	106	145

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DUT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more that one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

28.3.3.2 Record Type DUT Sub Type 05/07 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
Current closing shares in issue	123	15	137
Current investibility weighting used in index calculation	138	7 (T)	144
Secondary line	145	1 (T)	145

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (ZA).
EXCHANGE CODE	Primary exchange code for constituent. (e.g. J).
CURRENT CLOSING SHARES IN ISSUE	Shares in issue figure at index close.
CURRENT INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule)
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.

NOTE: DUT sub type 05 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, DUT sub type 07 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

28.3.3.3 Record Type DUT Sub Type 06/08 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Ex-dividend date	40	10 (T)	49
Dividend amount	50	16 (10.6)	65
ISO currency	66	10 (T)	75
Index code	76	6 (T)	81
XD adjustment value	82	16 (10.6)	97
FTSE dividend code	98	10 (T)	107
FTSE dividend notes	108	40 (T)	147

FIELD DESCRIPTIONS:

EX-DIVIDEND DATE	Date the security is XD.
DIVIDEND AMOUNT	Dividend amount in currency indicated.
ISO CURRENCY	Currency code for dividend payment.
INDEX CODE	Index code to which the constituent belongs.
XD ADJUSTMENT VALUE	Value for adjustment factor.
FTSE DIVIDEND CODE	FTSE codes for the types of dividend payments. (See Annexure A)
FTSE DIVIDEND CODE DESCRIPTION	Details, where available, on FTSE dividend payment. (See Annexure A)

NOTE: DUT sub type 06 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, DUT sub type 08 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

28.4 OPENING CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

28.4.1 Leading Record Layout

This file contains the index constituents as at the start of the following JSE business day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DUO.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 11.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

28.4.2 Record Type DUO Sub Type 11 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
Filler	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

28.4.3 Record Type DUO Sub Type 11 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J4EQ = Equally Weighted Financial 15)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

28.4.4 Record Type DUO Sub Type 11 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.

28.4.5 Record Type DUO Sub Type 11 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54
Weighting Factor	55	16 (6.10)	70

FIELD DESCRIPTIONS:

WEIGHTING FACTOR	Constituent market capitalisation adjustment factor.
DIVIDEND YIELD PERCENTAGE	Percentage dividend yield per stock. $\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$

28.5 FIVE-DAY TRACKER DATA

N.B This record type will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

This record type publishes known upcoming stock-level amendments over the next 5 business days which impact the constituent's weighting in the index.

28.5.1 STOCK LEVEL DATA - WEIGHTING AMENDMENTS

28.5.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DUF.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 14.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

28.5.1.2 Record Type DUF Sub Type 14 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

28.5.1.3 Record Type DUF Sub Type 14 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

28.5.1.4 Record Type DUF Sub Type 14 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40 (T)	148
Date Last Modified	149	10 (T)	158
Effective Date	159	10 (T)	168

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)
DATE 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
EFFECTIVE DATE	The date on which the amendment will be applied to the constituent. DD/MM/YYYY

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

28.5.1.5 Record Type DUF Sub Type 14 Sequence No. 04

This record will be present for all rows in sequence 03, even if both fields below are empty of values.

FIELD NAME	START POS	LENGTH	END POS
Previous Weighting Factor	40	16 (T)	55
New Weighting Factor	56	16 (T)	71

FIELD DESCRIPTIONS:

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.
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.

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

29 FTSE / JSE AFRICA INDEX SERIES – EQUALLY WEIGHTED INDUSTRIAL 25

29.1 VALUATIONS DATA FILES

This file contains the index closing positions for the current trading day.

29.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g. DVV
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 02.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

29.1.2 Record Type DVV Sub Type 02 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents	46	15	60
Capital index (ZAR)	61	18 (10.8)	78
Total return index (ZAR)	79	18 (10.8)	96
XD adjustment (today)	97	13 (7.6)	109
XD adjustment (YTD)	110	13 (7.6)	122
Market capitalisation (ZAR)	123	16 (10.6)	138
Dividend yield	139	7 (3.4)	145

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS	Number of lines of stock included in index calculation (including secondary lines), as at today's market close.
CAPITAL INDEX (ZAR)	Today's capital index value.
TOTAL RETURN INDEX (ZAR)	Today's total return index value. See Appendix A for definition and calculation method.
XD ADJUSTMENT (TODAY)	Today's ex dividend adjustment in Rands.
XD ADJUSTMENT (YTD)	Ex-dividend adjustment year to date (from 1 Jan to 31 Dec.).
MARKET CAPITALISATION (ZAR)	Market capitalisation in Rands millions at today's close (net, after free float and adjustment by one year-forecast dividend yield)
DIVIDEND YIELD	Dividend yield.

$$\frac{\text{Annual div (in currency of price)}}{\text{Price}} = \text{Stock div}$$

$$\text{Div yield of index} = \frac{\Sigma\text{ (shares x investibility x annual div)}}{\Sigma\text{ (shares x investibility x price)}} \text{ x } 100$$

29.1.3 Record Type DVV Sub Type 02 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Daily performance – Capital	40	12 (T)	51
Daily performance – TRI	52	12 (T)	63
Percentage weighting in this index	64	12 (T)	75
Earnings yield	76	13 (9.4)	88
Index Earnings Yield Sign	89	1 (T)	89

FIELD DESCRIPTIONS:

DAILY PERFORMANCE (CAPITALISATION)	Percentage change from previous day's capital index close. $= \left(\frac{\text{Today's index}}{\text{Yesterday's index}} - 1 \right) \times 100$
DAILY PERFORMANCE (TRI)	Percentage changes from previous day's TR index close. $= \left(\frac{\text{Today's TRI}}{\text{Yesterday's TRI}} - 1 \right) \times 100$
PERCENTAGE WEIGHTING IN THIS INDEX	Percentage weighting within Index
EARNINGS YIELD	The earnings per share for the past 12 months divided by the closing price
EARNINGS YIELD SIGN	The sign indicating whether the yield earnings value is negative or positive. It denotes "N" for a negative value and "P" for a positive value.

NOTE: Indices with no constituents will not appear in the file.

29.2 CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

29.2.1 Leading Record Layout

This file contains the index constituents as at the end of the current day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DVC.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

29.2.2 Record Type DVC Sub Type 01 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
Filler	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

29.2.3 Record Type DVC Sub Type 01 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J5EQ = Equally Weighted Industrial 25)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

29.2.4 Record Type DVC Sub Type 01 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.

29.2.5 Record Type DVC Sub Type 01 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54
Weighting Factor	55	16 (6,10)	70

FIELD DESCRIPTIONS:

WEIGHTING FACTOR	Constituent market capitalisation adjustment factor.
DIVIDEND YIELD PERCENTAGE	Percentage dividend yield per stock. $\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$

29.3 TRACKER DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

29.3.1 TRACKER 1 DATA FILES (INDEX LEVEL DATA)

This file contains changes / amendments i.e. it provides indices' related amendments at both index and index constituent levels. It consists of three sections:

These are the changes effective on the following trading day.

29.3.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated -e.g. DVT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 03.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

29.3.1.2 Record Type DVT Sub Type 03 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents (previous market cap)	46	15	60
Number of constituents (new market cap)	61	15	75
Previous market cap	76	16 (10.6)	91
New market cap	92	16 (10.6)	107
Previous divisor	108	16 (10.6)	123
New divisor	124	16 (10.6)	139

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS (PREVIOUS MARKET CAPITALISATION)	Number of constituents included in the index calculation (including secondary lines), as at market close.
NUMBER OF CONSTITUENTS (NEW MARKET CAPITALISATION)	Adjusted number of constituents included in the index calculation (including secondary lines), after effected changes.
PREVIOUS MARKET CAPITALISATION	Market capitalisation in Rand millions, at market close, after the 1 year forward DY adjustment.
NEW MARKET CAPITALISATION	Adjusted market capitalisation in Rand millions, at market open after effected changes and 1 year forward DY adjustment.
PREVIOUS DIVISOR	Index divisor as at market close.
NEW DIVISOR	Adjusted index divisor after effected changes.

29.3.1.3 Record Type DVT Sub Type 03 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
XD adjustment value	40	13 (10.3)	52

FIELD DESCRIPTIONS:

XD ADJUSTMENT VALUE — Today’s ex dividend adjustment in Rands.

29.3.2 TRACKER 2 DATA FILES - STOCK LEVEL DATA - WEIGHTING AMENDMENTS

29.3.2.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DVT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 04.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

29.3.2.2 Record Type DVT Sub Type 04 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

29.3.2.3 Record Type DVT Sub Type 04 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

29.3.2.4 Record Type DVT Sub Type 04 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40 (T)	148

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

29.3.2.5 Record Type DVT Sub Type 04 Sequence No. 04

This record will be present for all rows in sequence 03, even if both fields below are empty of values.

FIELD NAME	START POS	LENGTH	END POS
Previous Weighting Factor	40	16 (T)	55
New Weighting Factor	56	16 (T)	71

FIELD DESCRIPTIONS:

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.
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.

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

29.3.3 TRACKER 3 - STOCK LEVEL DATA - EX-DIVIDEND CHANGES

29.3.3.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	106	145

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DVT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more that one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

29.3.3.2 Record Type DVT Sub Type 05/07 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
Current closing shares in issue	123	15	137
Current investibility weighting used in index calculation	138	7 (T)	144
Secondary line	145	1 (T)	145

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (ZA).
EXCHANGE CODE	Primary exchange code for constituent. (e.g. J).
CURRENT CLOSING SHARES IN ISSUE	Shares in issue figure at index close.
CURRENT INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule)
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.

NOTE: DVT sub type 05 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, DVT sub type 07 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

29.3.3.3 Record Type DVT Sub Type 06/08 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Ex-dividend date	40	10 (T)	49
Dividend amount	50	16 (10.6)	65
ISO currency	66	10 (T)	75
Index code	76	6 (T)	81
XD adjustment value	82	16 (10.6)	97
FTSE dividend code	98	10 (T)	107
FTSE dividend notes	108	40 (T)	147

FIELD DESCRIPTIONS:

EX-DIVIDEND DATE	Date the security is XD.
DIVIDEND AMOUNT	Dividend amount in currency indicated.
ISO CURRENCY	Currency code for dividend payment.
INDEX CODE	Index code to which the constituent belongs.
XD ADJUSTMENT VALUE	Value for adjustment factor.
FTSE DIVIDEND CODE	FTSE codes for the types of dividend payments. (See Annexure A)
FTSE DIVIDEND CODE DESCRIPTION	Details, where available, on FTSE dividend payment. (See Annexure A)

NOTE: DVT sub type 06 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, DVT sub type 08 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

29.4 OPENING CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

29.4.1 Leading Record Layout

This file contains the index constituents as at the start of the following JSE business day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DVO.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 11.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

29.4.2 Record Type DVO Sub Type 11 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
Filler	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

29.4.3 Record Type DVO Sub Type 11 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J5EQ = Equally Weighted Industrial 10)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

29.4.4 Record Type DVO Sub Type 11 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.

29.4.5 Record Type DVO Sub Type 11 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54
Weighting Factor	55	16 (6.10)	70

FIELD DESCRIPTIONS:

WEIGHTING FACTOR	Constituent market capitalisation adjustment factor.
DIVIDEND YIELD PERCENTAGE	Percentage dividend yield per stock. $\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$

29.5 FIVE-DAY TRACKER DATA

This record type publishes known upcoming stock-level amendments over the next 5 business days which impact the constituent's weighting in the index.

N.B This record type will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

29.5.1 STOCK LEVEL DATA - WEIGHTING AMENDMENTS

29.5.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DVF.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 14.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

29.5.1.2 Record Type DVF Sub Type 14 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
Filler	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

29.5.1.3 Record Type DVF Sub Type 14 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

29.5.1.4 Record Type DVF Sub Type 14 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40 (T)	148
Date Last Modified	149	10 (T)	158
Effective Date	159	10 (T)	168

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)
DATE 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
EFFECTIVE DATE	The date on which the amendment will be applied to the constituent. DD/MM/YYYY

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

29.5.1.5 Record Type DVF Sub Type 14 Sequence No. 04

This record will be present for all rows in sequence 03, even if both fields below are empty of values.

FIELD NAME	START POS	LENGTH	END POS
Previous Weighting Factor	40	16 (T)	55
New Weighting Factor	56	16 (T)	71

FIELD DESCRIPTIONS:

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.
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.

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

30 FTSE / JSE AFRICA INDEX SERIES – TOP 40 DIVIDEND INDEX

30.1 INDEX POINTS DATA FILE

This file contains the index points for the index for the current trading day.

30.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Index alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	60	99

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
INDEX ALPHA CODE	Current JSE index alpha code
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g. DZP
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

30.1.2 Record Type DZP Sub Type 01 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Index name	46	40 (T)	85
Index points	86	16 (12.4)	101

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
INDEX NAME	The name of the index.
INDEX POINTS	Sum of all the daily XD adjustment factors for the constituents of the Top 40 index.

31 FTSE / JSE MINIMUM VARIANCE – TOP 40

Only the Minimum Variance – Top 40 Index will be provided in the data files below.

31.1 VALUATIONS DATA FILES

This file contains the index closing positions for the current trading day.

31.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D6V.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more that one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

31.1.2 Record Type D6V Sub Type 02 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents	46	15	60
Index Price	61	16 (10.6)	76
Index Price USD	77	16 (10.6)	92
Index Price EUR	93	16 (10.6)	108
Index Price GBP	109	16 (10.6)	124
Index Price JPY	125	16 (10.6)	140
Index Price AUD	141	16 (10.6)	156
Capital index (ZAR)	157	18 (10.8)	174
Total return index (ZAR)	175	18 (10.8)	192
Total Return Index USD	193	18 (10.8)	210
Total Return Index EUR	211	18 (10.8)	228
Total Return Index GBP	229	18 (10.8)	246
Total Return Index JPY	247	18 (10.8)	264
Total Return Index AUD	265	18 (10.8)	282
XD adjustment (today)	283	13 (7.6)	295
XD adjustment (YTD)	296	13 (7.6)	308
Market capitalisation (ZAR)	309	16 (10.6)	324
Market Capitalisation USD	325	16 (10.6)	340
Market Capitalisation EUR	341	16 (10.6)	356
Market Capitalisation GBP	357	16 (10.6)	372
Market Capitalisation JPY	373	16 (10.6)	388
Market Capitalisation AUD	389	16 (10.6)	404
Actual dividend yield	405	7 (3.4)	411

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS	Number of lines of stock included in index calculation (including secondary lines), as at today's market close.
INDEX PRICE	Index price in Rands
INDEX PRICE USD	Index price in US Dollars
INDEX PRICE EUR	Index price in EURO’s
INDEX PRICE GBP	Index price in British Pounds
INDEX PRICE JPY	Index price in Yen
INDEX PRICE AUD	Index price in Australian Dollars
CAPITAL INDEX (ZAR)	Today’s capital index value.

TOTAL RETURN INDEX (ZAR)	Today's total return index value. See Appendix A for definition and calculation method.
TOTAL RETURN INDEX USD	Today's total return index value in US Dollars
TOTAL RETURN INDEX EUR	Today's total return index value in EURO's
TOTAL RETURN INDEX GBP	Today's total return index value in British Pounds
TOTAL RETURN INDEX JPY	Today's total return index value in Yen
TOTAL RETURN INDEX AUD	Today's total return index value in Australian Dollars
XD ADJUSTMENT (TODAY)	Todays ex dividend adjustment in Rands.
XD ADJUSTMENT (YTD)	Ex-dividend adjustment year to date (from 1 Jan to 31 Dec.).
MARKET CAPITALISATION (ZAR)	Market capitalisation in Rands millions at today's close (net, after free float and adjustment for shareholder weighting)
MARKET CAPITALISATION USD	Market capitalisation in US Dollars
MARKET CAPITALISATION EUR	Market capitalisation in EURO's
MARKET CAPITALISATION GBP	Market capitalisation in British Pounds
MARKET CAPITALISATION JPY	Market capitalisation in Yen
MARKET CAPITALISATION AUD	Market capitalisation in Australian Dollars
ACTUAL DIVIDEND YIELD	Actual dividend yield.

$$\frac{\text{Annual div (in currency of price)}}{\text{Price}} = \text{Stock div}$$

$$\text{Div yield of index} = \frac{\Sigma\text{ (shares x investibility x annual div)}}{\Sigma\text{ (shares x investibility x price)}} \text{ X } 100$$

31.1.3 Record Type D6V Sub Type 02 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Daily performance – Capital	40	12 (T)	51
Daily performance – TRI	52	12 (T)	63
Percentage weighting in this index	64	12 (T)	75
Earnings yield	76	13 (9.4)	88
Index Earnings Yield Sign	89	1 (T)	89

FIELD DESCRIPTIONS:

DAILY PERFORMANCE (CAPITALISATION)	Percentage change from previous day's capital index close. $= \left(\frac{\text{Today's index}}{\text{Yesterday's index}} - 1 \right) \times 100$
DAILY PERFORMANCE (TRI)	Percentage changes from previous day's TR index close. $= \left(\frac{\text{Today's TRI}}{\text{Yesterday's TRI}} - 1 \right) \times 100$
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.
EARNINGS YIELD	The earnings per share for the past 12 months divided by the closing price
EARNINGS YIELD SIGN	The sign indicating whether the yield earnings value is negative or positive. It denotes "N" for a negative value and "P" for a positive value.

NOTE: Sector indices with no constituents will not appear in the file

31.2 CONSTITUENTS DATA FILES

This file contains the index constituents as at the end of the current day.

Please note that the sequences will be created in multiples of 4 for every Minimum Variance Index in this family. At the time of production of this manual only one Minimum Variance index is being calculated i.e. the Minimum Variance Top 40 Index.

The sequences will work as follows:

Sequences 01 - 04, will carry data for all indices in this family, and the constituents within each index can be identified by looking at the fields within the leading record. The index code in the leading record needs to be used in conjunction with the Record Type's sequence number in order to distinguish which index a constituent record is referring.

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

31.2.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D6C.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more that one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.

DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

31.2.2 Record Type D6C Sub Type 01 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Filler	50	10 (T)	59
ISIN number	60	13 (T)	72
Filler	73	6 (T)	78
Constituent name	79	50 (T)	128

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

31.2.3 Record Type D6C Sub Type 01 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
Industry code	121	4 (T)	124
ICB sector code	125	4 (T)	128
ICB super-sector code	129	4 (T)	132
FTSE Industry sub-sector code	133	4 (T)	136
Secondary line	137	1 (T)	137
Price (Rand)	138	16 (10.6)	153
Number of shares in issue	154	15	157

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J200 = FTSE / JSE Top 40)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
INDUSTRY CODE	INDUSTRY CODE
ICB SECTOR CODE	ICB Sector code
ICB SUPER SECTOR CODE	ICG Super sector code
FTSE INDUSTRY SUB SECTOR CODE	FTSE Industry sub sector code
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

31.2.4 Record Type D6C Sub Type 01 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102
Percentage weighting within Industry	103	16 (T)	118
Percentage weighting within sector	119	16 (T)	134

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by free float rule and adjusted for shareholder weighting).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.
PERCENTAGE WEIGHTING WITHIN INDUSTRY	Percentage weighting within FTSE/JSE All-Share ICB Industry.
PERCENTAGE WEIGHTING WITHIN SECTOR	Percentage weighting within FTSE/JSE All-Share ICB Sector.

31.2.5 Record Type D6C Sub Type 01 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54

FIELD DESCRIPTIONS:

DIVIDEND YIELD Percentage

Percentage dividend yield per stock.

$$\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$$

31.3 TRACKER DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

31.3.1 TRACKER 1 DATA FILES (INDEX LEVEL DATA)

This file contains changes / amendments i.e. it provides indices' related amendments at both index and index constituent levels. It consists of three sections:

These are the changes effective on the following trading day.

31.3.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D6T.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more that one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

31.3.1.2 Record Type D6T Sub Type 03 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Index Sector Name	46	50 (T)	95
Number of constituents (previous market cap)	96	15	110
Number of constituents (new market cap)	111	15	125
Previous market cap			
New market cap	126	16 (10.6)	141
Previous divisor	142	16 (10.6)	157
New divisor	158	16 (10.6)	173
	174	16 (10.6)	189

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
INDEX SECTOR NAME	Index sector name
NUMBER OF CONSTITUENTS (PREVIOUS MARKET CAPITALISATION)	Number of constituents included in the index calculation (including secondary lines), as at market close.
NUMBER OF CONSTITUENTS (NEW MARKET CAPITALISATION)	Adjusted number of constituents included in the index calculation (including secondary lines), after effected changes.
PREVIOUS MARKET CAPITALISATION	Market capitalisation in Rand millions, at market close, after adjustment for shareholder weighting.
NEW MARKET CAPITALISATION	Adjusted market capitalisation in Rand millions, after effected changes and adjustment for shareholder weighting.
PREVIOUS DIVISOR	Index divisor as at market close.
NEW DIVISOR	Adjusted index divisor after effected changes.

31.3.1.3 Record Type D6T Sub Type 03 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
XD adjustment value	40	13 (10.3)	52

FIELD DESCRIPTIONS:

XD ADJUSTMENT VALUE — Todays ex dividend adjustment in Rands.

31.3.2 TRACKER 2 DATA FILES - STOCK LEVEL DATA - WEIGHTING AMENDMENTS

31.3.2.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D6T.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more that one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

31.3.2.2 Record Type D6T Sub Type 04 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
FILLER	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created in multiples of three (3), to reflect multiple corporate actions.

31.3.2.3 Record Type D6T Sub Type 04 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	Closing ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	New ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

Note: This sequence will be created in multiples of three (3), to reflect multiple corporate actions.

31.3.2.4 Record Type D6T Sub Type 04 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40(T)	148

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule or share capping).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)

Note: This sequence will be created in multiples of three (3), to reflect multiple corporate actions.

31.3.3 TRACKER 3 - STOCK LEVEL DATA - EX-DIVIDEND CHANGES

31.3.3.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D6T.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more that one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

31.3.3.2 Record Type D6T Sub Type 05/07 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
FILLER	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
Current closing shares in issue	123	15	137
Current investibility weighting used in index calculation	138	7 (T)	144
Secondary line	145	1 (T)	145

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (ZA).
EXCHANGE CODE	Primary exchange code for constituent. (e.g. J).
CURRENT CLOSING SHARES IN ISSUE	Shares in issue figure at index close.
CURRENT INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule)
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.

NOTE: D6T sub type 05 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, D6T sub type 07 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

31.3.3.3 Record Type D6T Sub Type 06/08 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Ex-dividend date	40	10 (T)	49
Dividend amount	50	16 (10.6)	65
ISO currency	66	10 (T)	75
Index code	76	6 (T)	81
XD adjustment value	82	16 (10.6)	97
FTSE dividend code	98	10 (T)	107
FTSE dividend notes	108	40 (T)	147

FIELD DESCRIPTIONS:

EX-DIVIDEND DATE	Date the security is XD.
DIVIDEND AMOUNT	Dividend amount in currency indicated.
ISO CURRENCY	Currency code for dividend payment.
INDEX CODE	Index code to which the constituent belongs.
XD ADJUSTMENT VALUE	Value for adjustment factor.
FTSE DIVIDEND CODE	FTSE codes for the types of dividend payments. (See Annexure A)
FTSE DIVIDEND CODE DESCRIPTION	Details, where available, on FTSE dividend payment. (See Annexure A)

NOTE: D6T sub type 06 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, D6T sub type 08 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

31.4 OPENING CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

31.4.1 Leading Record Layout

This file contains the index constituents as at the start of the following JSE business day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	5	6 (T)	12
Record type	11	3 (T)	15
Sub type	14	2 (T)	17
Continuation sequence number	16	2	19
Run date	18	8	27
Filler	26	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D6O.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 11.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

31.4.2 Record Type D6O Sub Type 11 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
FILLER	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

31.4.3 Record Type D6O Sub Type 11 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J251 = FTSE / JSE Preference Share Index)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

31.4.4 Record Type D6O Sub Type 11 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102
Percentage weighting within industry	103	16 (T)	118
Percentage weighting within ICB sector	119	16 (T)	134

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.
PERCENTAGE WEIGHTING WITHIN INDUSTRY	Percentage weighting within FTSE/JSE All-Share ICB industry universe as defined in the Ground Rules.
PERCENTAGE WEIGHTING WITHIN ICB SECTOR	Percentage weighting within FTSE/JSE All-Share ICB Sector universe as defined in the Ground Rules.

31.4.5 Record Type D6O Sub Type 11 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54

FIELD DESCRIPTIONS:

DIVIDEND YIELD Percentage

Percentage dividend yield per stock.

$$\left(\frac{\text{Annual div}}{\text{price}} \text{ x } 100 \right)$$

31.5 FIVE-DAY TRACKER DATA

This record type publishes known upcoming stock-level amendments over the next 5 business days which impact the constituent's weighting in the index.

N.B This record type will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

31.5.1 STOCK LEVEL DATA - WEIGHTING AMENDMENTS

31.5.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D6F.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 14.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

31.5.1.2 Record Type D6F Sub Type 14 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
FILLER	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

31.5.1.3 Record Type D6F Sub Type 14 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

31.5.1.4 Record Type D6F Sub Type 14 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40 (T)	148
Date Last Modified	149	10 (T)	158
Effective Date	159	10 (T)	168

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)
DATE 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
EFFECTIVE DATE	The date on which the amendment will be applied to the constituent. DD/MM/YYYY

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

32 FTSE / JSE MINIMUM VARIANCE – ALL SHARE

Only the Minimum Variance – All Share Index will be provided in the data files below.

32.1 VALUATIONS DATA FILES

This file contains the index closing positions for the current trading day.

32.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D5V.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more that one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

32.1.2 Record Type D5V Sub Type 02 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents	46	15	60
Index Price	61	16 (10.6)	76
Index Price USD	77	16 (10.6)	92
Index Price EUR	93	16 (10.6)	108
Index Price GBP	109	16 (10.6)	124
Index Price JPY	125	16 (10.6)	140
Index Price AUD	141	16 (10.6)	156
Capital index (ZAR)	157	18 (10.8)	174
Total return index (ZAR)	175	18 (10.8)	192
Total Return Index USD	193	18 (10.8)	210
Total Return Index EUR	211	18 (10.8)	228
Total Return Index GBP	229	18 (10.8)	246
Total Return Index JPY	247	18 (10.8)	264
Total Return Index AUD	265	18 (10.8)	282
XD adjustment (today)	283	13 (7.6)	295
XD adjustment (YTD)	296	13 (7.6)	308
Market capitalisation (ZAR)	309	16 (10.6)	324
Market Capitalisation USD	325	16 (10.6)	340
Market Capitalisation EUR	341	16 (10.6)	356
Market Capitalisation GBP	357	16 (10.6)	372
Market Capitalisation JPY	373	16 (10.6)	388
Market Capitalisation AUD	389	16 (10.6)	404
Actual dividend yield	405	7 (3.4)	411

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS	Number of lines of stock included in index calculation (including secondary lines), as at today's market close.
INDEX PRICE	Index price in Rands
INDEX PRICE USD	Index price in US Dollars
INDEX PRICE EUR	Index price in EURO’s
INDEX PRICE GBP	Index price in British Pounds
INDEX PRICE JPY	Index price in Yen
INDEX PRICE AUD	Index price in Australian Dollars
CAPITAL INDEX (ZAR)	Today’s capital index value.

TOTAL RETURN INDEX (ZAR)	Today's total return index value. See Appendix A for definition and calculation method.
TOTAL RETURN INDEX USD	Today's total return index value in US Dollars
TOTAL RETURN INDEX EUR	Today's total return index value in EURO's
TOTAL RETURN INDEX GBP	Today's total return index value in British Pounds
TOTAL RETURN INDEX JPY	Today's total return index value in Yen
TOTAL RETURN INDEX AUD	Today's total return index value in Australian Dollars
XD ADJUSTMENT (TODAY)	Todays ex dividend adjustment in Rands.
XD ADJUSTMENT (YTD)	Ex-dividend adjustment year to date (from 1 Jan to 31 Dec.).
MARKET CAPITALISATION (ZAR)	Market capitalisation in Rands millions at today's close (net, after free float and adjustment for shareholder weighting)
MARKET CAPITALISATION USD	Market capitalisation in US Dollars
MARKET CAPITALISATION EUR	Market capitalisation in EURO's
MARKET CAPITALISATION GBP	Market capitalisation in British Pounds
MARKET CAPITALISATION JPY	Market capitalisation in Yen
MARKET CAPITALISATION AUD	Market capitalisation in Australian Dollars
ACTUAL DIVIDEND YIELD	Actual dividend yield.

$$\frac{\text{Annual div (in currency of price)}}{\text{Price}} = \text{Stock div}$$

$$\text{Div yield of index} = \frac{\Sigma\text{ (shares x investibility x annual div)}}{\Sigma\text{ (shares x investibility x price)}} \text{ X } 100$$

32.1.3 Record Type D5V Sub Type 02 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Daily performance – Capital	40	12 (T)	51
Daily performance – TRI	52	12 (T)	63
Percentage weighting in this index	64	12 (T)	75
Earnings yield	76	13 (9.4)	88
Index Earnings Yield Sign	89	1 (T)	89

FIELD DESCRIPTIONS:

DAILY PERFORMANCE (CAPITALISATION)	Percentage change from previous day's capital index close. $= \left(\frac{\text{Today's index}}{\text{Yesterday's index}} - 1 \right) \times 100$
DAILY PERFORMANCE (TRI)	Percentage changes from previous day's TR index close. $= \left(\frac{\text{Today's TRI}}{\text{Yesterday's TRI}} - 1 \right) \times 100$
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.
EARNINGS YIELD	The earnings per share for the past 12 months divided by the closing price
EARNINGS YIELD SIGN	The sign indicating whether the yield earnings value is negative or positive. It denotes "N" for a negative value and "P" for a positive value.

NOTE: Sector indices with no constituents will not appear in the file

32.2 CONSTITUENTS DATA FILES

This file contains the index constituents as at the end of the current day.

Please note that the sequences will be created in multiples of 4 for every Minimum Variance Index in this family. At the time of production of this manual only one Minimum Variance index is being calculated i.e. the Minimum Variance All Share Index.

The sequences will work as follows:

Sequences 01 - 04, will carry data for all indices in this family, and the constituents within each index can be identified by looking at the fields within the leading record. The index code in the leading record needs to be used in conjunction with the Record Type's sequence number in order to distinguish which index a constituent record is referring.

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

32.2.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D5C.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more that one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.

DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

32.2.2 Record Type D5C Sub Type 01 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
FILLER	50	10 (T)	59
ISIN number	60	13 (T)	72
FILLER	73	6 (T)	78
Constituent name	79	50 (T)	128

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

32.2.3 Record Type D5C Sub Type 01 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
Industry code	121	4 (T)	124
ICB sector code	125	4 (T)	128
ICB super sector code	129	4 (T)	132
FTSE Industry sub-sector code	133	4 (T)	136
Secondary line	137	1 (T)	137
Price (Rand)	138	16 (10.6)	153
Number of shares in issue	154	15	157

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J200 = FTSE / JSE Top 40)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
INDUSTRY CODE	Industry code
ICB SECTOR CODE	ICB sector code
ICB SUPER-SECTOR CODE	ICB super-sector code.
FTSE INDUSTRY SUB SECTOR CODE	FTSE Industry sub sector code
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

32.2.4 Record Type D5C Sub Type 01 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102
Percentage weighting within Industry	103	16 (T)	118
Percentage weighting within sector	119	16 (T)	134

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by free float rule and adjusted for shareholder weighting).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.
PERCENTAGE WEIGHTING WITHIN INDUSTRY	Percentage weighting within FTSE/JSE All-Share ICB Industry.
PERCENTAGE WEIGHTING WITHIN SECTOR	Percentage weighting within FTSE/JSE All-Share ICB Sector.

32.2.5 Record Type D5C Sub Type 01 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54

FIELD DESCRIPTIONS:

DIVIDEND YIELD Percentage	Percentage dividend yield per stock. $\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$

32.3 TRACKER DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

32.3.1 TRACKER 1 DATA FILES (INDEX LEVEL DATA)

This file contains changes / amendments i.e. it provides indices' related amendments at both index and index constituent levels. It consists of three sections:

These are the changes effective on the following trading day.

32.3.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D5T.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more that one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

32.3.1.2 Record Type D5T Sub Type 03 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Index Sector Name	46	50 (T)	
Number of constituents (previous market cap)	96	15	110
Number of constituents (new market cap)	111	15	125
Previous market cap	126	16 (10.6)	141
New market cap	142	16 (10.6)	157
Previous divisor	158	16 (10.6)	173
New divisor	174	16 (10.6)	189

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
INDEX SECTOR NAME	Index Sector name
NUMBER OF CONSTITUENTS (PREVIOUS MARKET CAPITALISATION)	Number of constituents included in the index calculation (including secondary lines), as at market close.
NUMBER OF CONSTITUENTS (NEW MARKET CAPITALISATION)	Adjusted number of constituents included in the index calculation (including secondary lines), after effected changes.
PREVIOUS MARKET CAPITALISATION	Market capitalisation in Rand millions, at market close, after adjustment for shareholder weighting.
NEW MARKET CAPITALISATION	Adjusted market capitalisation in Rand millions, after effected changes and adjustment for shareholder weighting.
PREVIOUS DIVISOR	Index divisor as at market close.
NEW DIVISOR	Adjusted index divisor after effected changes.

32.3.1.3 Record Type D5T Sub Type 03 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
XD adjustment value	40	13 (10.3)	52

FIELD DESCRIPTIONS:

XD ADJUSTMENT VALUE   Todays ex dividend adjustment in Rands.

32.3.2 TRACKER 2 DATA FILES - STOCK LEVEL DATA - WEIGHTING AMENDMENTS

32.3.2.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D5T.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more that one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

32.3.2.2 Record Type D5T Sub Type 04 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
FILLER	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created in multiples of three (3), to reflect multiple corporate actions.

32.3.2.3 Record Type D5T Sub Type 04 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	Closing ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	New ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

Note: This sequence will be created in multiples of three (3), to reflect multiple corporate actions.

32.3.2.4 Record Type D5T Sub Type 04 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40(T)	148

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule or share capping).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)

Note: This sequence will be created in multiples of three (3), to reflect multiple corporate actions.

32.3.3 TRACKER 3 - STOCK LEVEL DATA - EX-DIVIDEND CHANGES

32.3.3.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D5T.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more that one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

32.3.3.2 Record Type D5T Sub Type 05/07 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
FILLER	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
Current closing shares in issue	123	15	137
Current investibility weighting used in index calculation	138	7 (T)	144
Secondary line	145	1 (T)	145

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (ZA).
EXCHANGE CODE	Primary exchange code for constituent. (e.g. J).
CURRENT CLOSING SHARES IN ISSUE	Shares in issue figure at index close.
CURRENT INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule)
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.

NOTE: D5T sub type 05 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, D5T sub type 07 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

32.3.3.3 Record Type D5T Sub Type 06/08 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Ex-dividend date	40	10 (T)	49
Dividend amount	50	16 (10.6)	65
ISO currency	66	10 (T)	75
Index code	76	6 (T)	81
XD adjustment value	82	16 (10.6)	97
FTSE dividend code	98	10 (T)	107
FTSE dividend notes	108	40 (T)	147

FIELD DESCRIPTIONS:

EX-DIVIDEND DATE	Date the security is XD.
DIVIDEND AMOUNT	Dividend amount in currency indicated.
ISO CURRENCY	Currency code for dividend payment.
INDEX CODE	Index code to which the constituent belongs.
XD ADJUSTMENT VALUE	Value for adjustment factor.
FTSE DIVIDEND CODE	FTSE codes for the types of dividend payments. (See Annexure A)
FTSE DIVIDEND CODE DESCRIPTION	Details, where available, on FTSE dividend payment. (See Annexure A)

NOTE: D5T sub type 06 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, D5T sub type 08 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

32.4 OPENING CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

32.4.1 Leading Record Layout

This file contains the index constituents as at the start of the following JSE business day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D5O.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 11.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

32.4.2 Record Type D5O Sub Type 11 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
FILLER	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

32.4.3 Record Type D5O Sub Type 11 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J251 = FTSE / JSE Preference Share Index)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

32.4.4 Record Type D5O Sub Type 11 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102
Percentage weighting within industry	103	16 (T)	118
Percentage weighting within ICB sector	119	16 (T)	134

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.
PERCENTAGE WEIGHTING WITHIN INDUSTRY	Percentage weighting within FTSE/JSE All-Share ICB industry universe as defined in the Ground Rules.
PERCENTAGE WEIGHTING WITHIN ICB SECTOR	Percentage weighting within FTSE/JSE All-Share ICB Sector universe as defined in the Ground Rules.

32.4.5 Record Type D5O Sub Type 11 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54

FIELD DESCRIPTIONS:

DIVIDEND YIELD Percentage

Percentage dividend yield per stock.

$$\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$$

32.5 FIVE-DAY TRACKER DATA

This record type publishes known upcoming stock-level amendments over the next 5 business days which impact the constituent's weighting in the index.

N.B This record type will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

32.5.1 STOCK LEVEL DATA - WEIGHTING AMENDMENTS

32.5.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D5F.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 14.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

32.5.1.2 Record Type D5F Sub Type 14 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
FILLER	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

32.5.1.3 Record Type D5F Sub Type 14 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

32.5.1.4 Record Type D5F Sub Type 14 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40 (T)	148
Date Last Modified	149	10 (T)	158
Effective Date	159	10 (T)	168

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)
DATE 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
EFFECTIVE DATE	The date on which the amendment will be applied to the constituent. DD/MM/YYYY

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

33 FTSE / JSE RESPONSIBLE INVESTMENT

Only the Responsible Investment Index will be provided in the data files below.

33.1 VALUATIONS DATA FILES

This file contains the index closing positions for the current trading day.

33.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D5V
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more that one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

33.1.2 Record Type D9V Sub Type 02 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents	46	15	60
Capital index (ZAR)	61	18 (10.8)	78
Total return index (ZAR)	79	18 (10.8)	96
XD adjustment (today)	97	13 (7.6)	109
XD adjustment (YTD)	110	13 (7.6)	122
Market capitalisation (ZAR)	123	16	138
Actual dividend yield	139	7	145

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS	Number of lines of stock included in index calculation (including secondary lines), as at today's market close.
CAPITAL INDEX (ZAR)	Today's capital index value.
TOTAL RETURN INDEX (ZAR)	Today's total return index value. See Appendix A for definition and calculation method.
XD ADJUSTMENT (TODAY)	Todays ex dividend adjustment in Rands.
XD ADJUSTMENT (YTD)	Ex-dividend adjustment year to date (from 1 Jan to 31 Dec.).
MARKET CAPITALISATION (ZAR)	Market capitalisation in Rands millions at today's close (net, after free float and adjustment for shareholder weighting)
ACTUAL DIVIDEND YIELD	Actual dividend yield.

$$\frac{\text{Annual div (in currency of price)}}{\text{Price}} = \text{Stock div}$$

$$\text{Div yield of index} = \frac{\Sigma\text{ (shares x investibility x annual div)}}{\Sigma\text{ (shares x investibility x price)}} \text{ X } 100$$

33.1.3 Record Type D9V Sub Type 02 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Daily performance – Capital	40	12 (T)	51
Daily performance – TRI	52	12 (T)	63
Percentage weighting in this index	64	12 (T)	75
Earnings yield	76	13 (9.4)	88
Index Earnings Yield Sign	89	1 (T)	89

FIELD DESCRIPTIONS:

DAILY PERFORMANCE (CAPITALISATION)	Percentage change from previous day's capital index close. $= \left(\frac{\text{Today's index}}{\text{Yesterday's index}} - 1 \right) \times 100$
DAILY PERFORMANCE (TRI)	Percentage changes from previous day's TR index close. $= \left(\frac{\text{Today's TRI}}{\text{Yesterday's TRI}} - 1 \right) \times 100$
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.
EARNINGS YIELD	The earnings per share for the past 12 months divided by the closing price
EARNINGS YIELD SIGN	The sign indicating whether the yield earnings value is negative or positive. It denotes "N" for a negative value and "P" for a positive value.

NOTE: Sector indices with no constituents will not appear in the file

33.2 CONSTITUENTS DATA FILES

This file contains the index constituents as at the end of the current day.

Please note that the sequences will be created in multiples of 4 for every Responsible Investment Index in this family. At the time of production of this manual only one Responsible Investment index is being calculated i.e. the Responsible Investment Index.

The sequences will work as follows:

Sequences 01 - 04, will carry data for all indices in this family, and the constituents within each index can be identified by looking at the fields within the leading record. The index code in the leading record needs to be used in conjunction with the Record Type's sequence number in order to distinguish which index a constituent record is referring.

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

33.2.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D9C.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more that one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.

DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

33.2.2 Record Type D9C Sub Type 01 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
FILLER	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

33.2.3 Record Type D9C Sub Type 01 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J200 = FTSE / JSE Top 40)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

33.2.4 Record Type D9C Sub Type 01 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by free float rule and adjusted for shareholder weighting).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.

33.2.5 Record Type D9C Sub Type 01 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54

FIELD DESCRIPTIONS:

DIVIDEND YIELD Percentage	Percentage dividend yield per stock. $\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$

33.3 TRACKER DATA FILES

33.3.1 TRACKER 1 DATA FILES (INDEX LEVEL DATA)

This file contains changes / amendments i.e. it provides indices' related amendments at both index and index constituent levels. It consists of three sections:

These are the changes effective on the following trading day.

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

33.3.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g. D9T.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more that one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank

33.3.1.2 Record Type D9T Sub Type 03 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents (previous market cap)	46	15	60
Number of constituents (new market cap)	61	15	75
Previous market cap			
New market cap	76	16 (10.6)	91
Previous divisor	92	16 (10.6)	107
New divisor	108	16 (10.6)	123
	124	16 (10.6)	139

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS (PREVIOUS MARKET CAPITALISATION)	Number of constituents included in the index calculation (including secondary lines), as at market close.
NUMBER OF CONSTITUENTS (NEW MARKET CAPITALISATION)	Adjusted number of constituents included in the index calculation (including secondary lines), after effected changes.
PREVIOUS MARKET CAPITALISATION	Market capitalisation in Rand millions, at market close, after adjustment for shareholder weighting.
NEW MARKET CAPITALISATION	Adjusted market capitalisation in Rand millions, after effected changes and adjustment for shareholder weighting.
PREVIOUS DIVISOR	Index divisor as at market close.
NEW DIVISOR	Adjusted index divisor after effected changes.

33.3.1.3 Record Type D9T Sub Type 03 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
XD adjustment value	40	13 (10.3)	52

FIELD DESCRIPTIONS:

XD ADJUSTMENT VALUE	Todays ex dividend adjustment in Rands.

33.3.2 TRACKER 2 DATA FILES - STOCK LEVEL DATA - WEIGHTING AMENDMENTS

33.3.2.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39

FIELD DESCRIPTIONS

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D5T.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more that one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank

33.3.2.2 Record Type D9T Sub Type 04 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
FILLER	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created in multiples of three (3), to reflect multiple corporate actions.

33.3.2.3 Record Type D9T Sub Type 04 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	Closing ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	New ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

Note: This sequence will be created in multiples of three (3), to reflect multiple corporate actions.

33.3.2.4 Record Type D9T Sub Type 04 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40(T)	148

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule or share capping).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)

Note: This sequence will be created in multiples of three (3), to reflect multiple corporate actions.

33.3.2.5 Record Type D9T Sub Type 04 Sequence No. 04

This record will be present for all rows in sequence 03, even if both fields below are empty of values.

FIELD NAME	START POS	LENGTH	END POS
Previous Weighting Factor	40	16 (T)	55
New Weighting Factor	56	16 (T)	71

33.3.3 TRACKER 3 - STOCK LEVEL DATA - EX-DIVIDEND CHANGES

33.3.3.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D9T.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more that one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.

33.3.3.2 Record Type D9T Sub Type 05/07 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
FILLER	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
Current closing shares in issue	123	15	137
Current investibility weighting used in index calculation	138	7 (T)	144
Secondary line	145	1 (T)	145

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (ZA).
EXCHANGE CODE	Primary exchange code for constituent. (e.g. J).
CURRENT CLOSING SHARES IN ISSUE	Shares in issue figure at index close.
CURRENT INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule)
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.

NOTE: D9T sub type 05 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, D9T sub type 07 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

33.3.3.3 Record Type D9T Sub Type 06/08 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Ex-dividend date	40	10 (T)	49
Dividend amount	50	16 (10.6)	65
ISO currency	66	10 (T)	75
Index code	76	6 (T)	81
XD adjustment value	82	16 (10.6)	97
FTSE dividend code	98	10 (T)	107
FTSE dividend notes	108	40 (T)	147

FIELD DESCRIPTIONS:

EX-DIVIDEND DATE	Date the security is XD.
DIVIDEND AMOUNT	Dividend amount in currency indicated.
ISO CURRENCY	Currency code for dividend payment.
INDEX CODE	Index code to which the constituent belongs.
XD ADJUSTMENT VALUE	Value for adjustment factor.
FTSE DIVIDEND CODE	FTSE codes for the types of dividend payments. (See Annexure A)
FTSE DIVIDEND CODE DESCRIPTION	Details, where available, on FTSE dividend payment. (See Annexure A)

NOTE: D9T sub type 06 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, D9T sub type 08 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

33.4 OPENING CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

33.4.1 Leading Record Layout

This file contains the index constituents as at the start of the following JSE business day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D5O.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 11.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

33.4.2 Record Type D9O Sub Type 11 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
FILLER	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

33.4.3 Record Type D9O Sub Type 11 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J251 = FTSE / JSE Preference Share Index)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

33.4.4 Record Type D9O Sub Type 11 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.

33.4.5 Record Type D9O Sub Type 11 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54

FIELD DESCRIPTIONS:

DIVIDEND YIELD Percentage

Percentage dividend yield per stock.

$$\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$$

33.5 FIVE-DAY TRACKER DATA

This record type publishes known upcoming stock-level amendments over the next 5 business days which impact the constituent's weighting in the index.

N.B This record type will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

33.5.1 STOCK LEVEL DATA - WEIGHTING AMENDMENTS

33.5.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	15	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D5F.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 14.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

33.5.1.2 Record Type D9F Sub Type 14 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
FILLER	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

33.5.1.3 Record Type D9F Sub Type 14 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

33.5.1.4 Record Type D9F Sub Type 14 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40 (T)	148
Date Last Modified	149	10 (T)	158
Effective Date	159	10 (T)	168

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)
DATE 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
EFFECTIVE DATE	The date on which the amendment will be applied to the constituent. DD/MM/YYYY

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

33.5.1.5 Record Type D9F Sub Type 14 Sequence No. 04

This record will be present for all rows in sequence 03, even if both fields below are empty of values.

FIELD NAME	START POS	LENGTH	END POS
Previous Weighting Factor	40	16 (T)	55
New Weighting Factor	56	16 (T)	71

FIELD DESCRIPTIONS:

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.
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.

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

34 FTSE / JSE RESPONSIBLE INVESTMENT TOP 30

Only the Responsible Investment Top 30 Index will be provided in the data files below.

34.1 VALUATIONS DATA FILES

This file contains the index closing positions for the current trading day.

34.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D0V
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more that one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

34.1.2 Record Type D0V Sub Type 02 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents	46	15	60
Capital index (ZAR)	61	18 (10.8)	78
Total return index (ZAR)	79	18 (10.8)	96
XD adjustment (today)	97	13 (7.6)	109
XD adjustment (YTD)	110	13 (7.6)	122
Market capitalisation (ZAR)	123	16	138
Actual dividend yield	139	7	145

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS	Number of lines of stock included in index calculation (including secondary lines), as at today's market close.
CAPITAL INDEX (ZAR)	Today's capital index value.
TOTAL RETURN INDEX (ZAR)	Today's total return index value. See Appendix A for definition and calculation method.
XD ADJUSTMENT (TODAY)	Todays ex dividend adjustment in Rands.
XD ADJUSTMENT (YTD)	Ex-dividend adjustment year to date (from 1 Jan to 31 Dec.).
MARKET CAPITALISATION (ZAR)	Market capitalisation in Rands millions at today's close (net, after free float and adjustment for shareholder weighting)
ACTUAL DIVIDEND YIELD	Actual dividend yield.

$$\frac{\text{Annual div (in currency of price)}}{\text{Price}} = \text{Stock div}$$

$$\text{Div yield of index} = \frac{\Sigma\text{ (shares x investibility x annual div)}}{\Sigma\text{ (shares x investibility x price)}} \text{ X } 100$$

34.1.3 Record Type D0V Sub Type 02 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Daily performance – Capital	40	12 (T)	51
Daily performance – TRI	52	12 (T)	63
Percentage weighting in this index	64	12 (T)	75
Earnings yield	76	13 (9.4)	88
Index Earnings Yield Sign	89	1 (T)	89

FIELD DESCRIPTIONS:

DAILY PERFORMANCE (CAPITALISATION)	Percentage change from previous day's capital index close. $= \left(\frac{\text{Today's index}}{\text{Yesterday's index}} - 1 \right) \quad \underline{\text{x } 100}$
DAILY PERFORMANCE (TRI)	Percentage changes from previous day's TR index close. $= \left(\frac{\text{Today's TRI}}{\text{Yesterday's TRI}} - 1 \right) \quad \text{x } 100$
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.
EARNINGS YIELD	The earnings per share for the past 12 months divided by the closing price
EARNINGS YIELD SIGN	The sign indicating whether the yield earnings value is negative or positive. It denotes "N" for a negative value and "P" for a positive value.

NOTE: Sector indices with no constituents will not appear in the file

34.2 CONSTITUENTS DATA FILES

This file contains the index constituents as at the end of the current day.

Please note that the sequences will be created in multiples of 4 for every Responsible Investment Index in this family. At the time of production of this manual only one Responsible Investment index is being calculated i.e. the Responsible Investment Index.

The sequences will work as follows:

Sequences 01 - 04, will carry data for all indices in this family, and the constituents within each index can be identified by looking at the fields within the leading record. The index code in the leading record needs to be used in conjunction with the Record Type's sequence number in order to distinguish which index a constituent record is referring.

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

34.2.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D0C.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more that one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.

DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

34.2.2 Record Type D0C Sub Type 01 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
FILLER	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

34.2.3 Record Type D0C Sub Type 01 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J200 = FTSE / JSE Top 40)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

34.2.4 Record Type D0C Sub Type 01 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by free float rule and adjusted for shareholder weighting).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.

34.2.5 Record Type D0C Sub Type 01 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54
Weighting Factor	55	16 (6,10)	70

FIELD DESCRIPTIONS:

DIVIDEND YIELD Percentage	Percentage dividend yield per stock. $\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$
WEIGHTING FACTOR	Constituent market capitalisation adjustment factor.

34.3 TRACKER DATA FILES

34.3.1 TRACKER 1 DATA FILES (INDEX LEVEL DATA)

This file contains changes / amendments i.e. it provides indices' related amendments at both index and index constituent levels. It consists of three sections:

These are the changes effective on the following trading day.

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

34.3.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g. D0T.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more that one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank

34.3.1.2 Record Type D0T Sub Type 03 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents (previous market cap)	46	15	60
Number of constituents (new market cap)	61	15	75
Previous market cap	76	16 (10.6)	91
New market cap	92	16 (10.6)	107
Previous divisor	108	16 (10.6)	123
New divisor	124	16 (10.6)	139

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS (PREVIOUS MARKET CAPITALISATION)	Number of constituents included in the index calculation (including secondary lines), as at market close.
NUMBER OF CONSTITUENTS (NEW MARKET CAPITALISATION)	Adjusted number of constituents included in the index calculation (including secondary lines), after effected changes.
PREVIOUS MARKET CAPITALISATION	Market capitalisation in Rand millions, at market close, after adjustment for shareholder weighting.
NEW MARKET CAPITALISATION	Adjusted market capitalisation in Rand millions, after effected changes and adjustment for shareholder weighting.
PREVIOUS DIVISOR	Index divisor as at market close.
NEW DIVISOR	Adjusted index divisor after effected changes.

34.3.1.3 Record Type D0T Sub Type 03 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
XD adjustment value	40	13 (10.3)	52

FIELD DESCRIPTIONS:

XD ADJUSTMENT VALUE	Todays ex dividend adjustment in Rands.

34.3.2 TRACKER 2 DATA FILES - STOCK LEVEL DATA - WEIGHTING AMENDMENTS

34.3.2.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39

FIELD DESCRIPTIONS

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D0T.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more that one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank

34.3.2.2 Record Type D0T Sub Type 04 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
FILLER	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created in multiples of three (3), to reflect multiple corporate actions.

34.3.2.3 Record Type D0T Sub Type 04 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	Closing ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	New ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

Note: This sequence will be created in multiples of three (3), to reflect multiple corporate actions.

34.3.2.4 Record Type D0T Sub Type 04 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40(T)	148

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule or share capping).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)

Note: This sequence will be created in multiples of three (3), to reflect multiple corporate actions.

34.3.2.5 Record Type D0T Sub Type 04 Sequence No. 04

This record will be present for all rows in sequence 03, even if both fields below are empty of values.

FIELD NAME	START POS	LENGTH	END POS
Previous Weighting Factor	40	16 (T)	55
New Weighting Factor	56	16 (T)	71

34.3.3 TRACKER 3 - STOCK LEVEL DATA - EX-DIVIDEND CHANGES

34.3.3.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D0T.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more that one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

34.3.3.2 Record Type D0T Sub Type 05/07 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
FILLER	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
Current closing shares in issue	123	15	137
Current investibility weighting used in index calculation	138	7 (T)	144
Secondary line	145	1 (T)	145

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (ZA).
EXCHANGE CODE	Primary exchange code for constituent. (e.g. J).
CURRENT CLOSING SHARES IN ISSUE	Shares in issue figure at index close.
CURRENT INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule)
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.

NOTE: D9T sub type 05 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, D9T sub type 07 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

34.3.3.3 Record Type D0T Sub Type 06/08 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Ex-dividend date	40	10 (T)	49
Dividend amount	50	16 (10.6)	65
ISO currency	66	10 (T)	75
Index code	76	6 (T)	81
XD adjustment value	82	16 (10.6)	97
FTSE dividend code	98	10 (T)	107
FTSE dividend notes	108	40 (T)	147

FIELD DESCRIPTIONS:

EX-DIVIDEND DATE	Date the security is XD.
DIVIDEND AMOUNT	Dividend amount in currency indicated.
ISO CURRENCY	Currency code for dividend payment.
INDEX CODE	Index code to which the constituent belongs.
XD ADJUSTMENT VALUE	Value for adjustment factor.
FTSE DIVIDEND CODE	FTSE codes for the types of dividend payments. (See Annexure A)
FTSE DIVIDEND CODE DESCRIPTION	Details, where available, on FTSE dividend payment. (See Annexure A)

NOTE: D0T sub type 06 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, D0T sub type 08 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

34.4 OPENING CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

34.4.1 Leading Record Layout

This file contains the index constituents as at the start of the following JSE business day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D0O.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 11.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

34.4.2 Record Type D0O Sub Type 11 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
FILLER	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

34.4.3 Record Type D0O Sub Type 11 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J251 = FTSE / JSE Preference Share Index)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

34.4.4 Record Type D0O Sub Type 11 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.

34.4.5 Record Type D0O Sub Type 11 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54
Weighting Factor	55	16 (6,10)	70

FIELD DESCRIPTIONS:

DIVIDEND YIELD Percentage	Percentage dividend yield per stock. $\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$
WEIGHTING FACTOR	Constituent market capitalisation adjustment factor.

34.5 FIVE-DAY TRACKER DATA

This record type publishes known upcoming stock-level amendments over the next 5 business days which impact the constituent's weighting in the index.

N.B This record type will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

34.5.1 STOCK LEVEL DATA - WEIGHTING AMENDMENTS

34.5.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	15	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: D0F.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 14.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

34.5.1.2 Record Type D0F Sub Type 14 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
FILLER	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

34.5.1.3 Record Type D0F Sub Type 14 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

34.5.1.4 Record Type D0F Sub Type 14 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40 (T)	148
Date Last Modified	149	10 (T)	158
Effective Date	159	10 (T)	168

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)
DATE 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
EFFECTIVE DATE	The date on which the amendment will be applied to the constituent. DD/MM/YYYY

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

34.5.1.5 Record Type D0F Sub Type 14 Sequence No. 04

This record will be present for all rows in sequence 03, even if both fields below are empty of values.

FIELD NAME	START POS	LENGTH	END POS
Previous Weighting Factor	40	16 (T)	55
New Weighting Factor	56	16 (T)	71

FIELD DESCRIPTIONS:

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.
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.

Note: This sequence will be created with continuation numbers in multiples of four (4), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 04, the details of the second corporate action for the same instrument will appear between continuation numbers 05 and 08.

35 FTSE / JSE NET OF TAX INDEX SERIES

35.1 TRACKER DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

35.1.1 TRACKER 1 DATA FILES (INDEX LEVEL DATA)

This file contains changes / amendments i.e. it provides indices' related amendments at both index and index constituent levels. It consists of three sections:

These are the changes effective on the following trading day.

35.1.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: NTT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more that one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

35.1.1.2 Record Type NTT Sub Type 03 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents (previous market cap)	46	15	60
Number of constituents (new market cap)	61	15	75
Previous market cap			
New market cap	76	16 (10.6)	91
Previous divisor	92	16 (10.6)	107
New divisor	108	16 (10.6)	123
	124	16 (10.6)	139

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS (PREVIOUS MARKET CAPITALISATION)	Number of constituents included in the index calculation (including secondary lines), as at market close.
NUMBER OF CONSTITUENTS (NEW MARKET CAPITALISATION)	Adjusted number of constituents included in the index calculation (including secondary lines), after effected changes.
PREVIOUS MARKET CAPITALISATION	Market capitalisation in Rand millions, at market close, after adjustment for shareholder weighting.
NEW MARKET CAPITALISATION	Adjusted market capitalisation in Rand millions, after effected changes and adjustment for shareholder weighting.
PREVIOUS DIVISOR	Index divisor as at market close.
NEW DIVISOR	Adjusted index divisor after effected changes.

35.1.1.3 Record Type NTT Sub Type 03 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
XD adjustment value	40	13 (10.3)	52

FIELD DESCRIPTIONS:

XD ADJUSTMENT VALUE — Todays ex dividend adjustment in Rands.

35.1.2 TRACKER 2 DATA FILES - STOCK LEVEL DATA - WEIGHTING AMENDMENTS

35.1.2.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: NTT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more that one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

35.1.2.2 Record Type NTT Sub Type 04 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
FILLER	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

FIELD DESCRIPTION

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created in multiples of three (3), to reflect multiple corporate actions.

35.1.2.3 Record Type NTT Sub Type 04 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	Closing ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	New ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

Note: This sequence will be created in multiples of three (3), to reflect multiple corporate actions.

35.1.2.4 Record Type NTT Sub Type 04 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40(T)	148

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule or share capping).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)

Note: This sequence will be created in multiples of three (3), to reflect multiple corporate actions.

35.1.3 TRACKER 3 - STOCK LEVEL DATA - EX-DIVIDEND CHANGES

35.1.3.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40		
		109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DTT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more that one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

35.1.3.2 Record Type NTT Sub Type 05/07 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
FILLER	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
Current closing shares in issue	123	15	137
Current investibility weighting used in index calculation	138	7 (T)	144
Secondary line	145	1 (T)	145

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (ZA).
EXCHANGE CODE	Primary exchange code for constituent. (e.g. J).
CURRENT CLOSING SHARES IN ISSUE	Shares in issue figure at index close.
CURRENT INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule)
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.

NOTE: NTT sub type 05 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, NTT sub type 07 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

35.1.3.3 Record Type NTT Sub Type 06/08 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Ex-dividend date	40	10 (T)	49
Dividend amount	50	16 (10.6)	65
ISO currency	66	10 (T)	75
Index code	76	4 (T)	79
XD adjustment value	80	16 (10.6)	95
FTSE dividend code	96	10 (T)	105
FTSE dividend notes	106	40 (T)	145

FIELD DESCRIPTIONS:

EX-DIVIDEND DATE	Date the security is XD.
DIVIDEND AMOUNT	Dividend amount in currency indicated.
ISO CURRENCY	Currency code for dividend payment.
INDEX CODE	Index code to which the constituent belongs.
XD ADJUSTMENT VALUE	Value for adjustment factor.
FTSE DIVIDEND CODE	FTSE codes for the types of dividend payments. (See Annexure A)
FTSE DIVIDEND CODE DESCRIPTION	Details, where available, on FTSE dividend payment. (See Annexure A)

NOTE: NTT sub type 06 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, NTT sub type 08 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

36 FTSE / JSE CAPPED SHAREHOLDER WEIGHTED – ALL SHARE INDEX

36.1 VALUATIONS DATA FILES

This file contains the index closing positions for the current trading day.

36.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g. DKV
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 02.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

36.1.2 Record Type DKV Sub Type 02 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents	46	15	60
Capital index (ZAR)	61	18 (10.8)	78
Total return index (ZAR)	79	18 (10.8)	96
XD adjustment (today)	97	13 (7.6)	109
XD adjustment (YTD)	110	13 (7.6)	122
Market capitalisation (ZAR)	123	16 (10.6)	138
Actual dividend yield	139	7 (3.4)	145

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS	Number of lines of stock included in index calculation (including secondary lines), as at today's market close.
CAPITAL INDEX (ZAR)	Today’s capital index value.
TOTAL RETURN INDEX (ZAR)	Today’s total return index value. See Appendix A for definition and calculation method.
XD ADJUSTMENT (TODAY)	Today’s ex dividend adjustment in Rands.
XD ADJUSTMENT (YTD)	Ex-dividend adjustment year to date (from 1 Jan to 31 Dec.).
MARKET CAPITALISATION (ZAR)	Market capitalisation in Rands millions at today’s close (net, after free float and adjustment by one year-forecast dividend yield)
ACTUAL DIVIDEND YIELD	Actual dividend yield.

$$\frac{\text{Annual div (in currency of price)}}{\text{Price}} = \text{Stock div}$$

$$\text{Div yield of index} = \frac{\Sigma\ (\text{shares x investibility x annual div})}{\Sigma\ (\text{shares x investibility x price})} \text{ x } 100$$

36.1.3 Record Type DKV Sub Type 02 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Daily performance – Capital	40	12 (T)	51
Daily performance – TRI	52	12 (T)	63
Percentage weighting in this index	64	12 (T)	75
Earnings yield	76	13 (9.4)	88
Index Earnings Yield Sign	89	1 (T)	89

FIELD DESCRIPTIONS:

DAILY PERFORMANCE (CAPITALISATION)	Percentage change from previous day's capital index close. $= \left(\frac{\text{Today's index}}{\text{Yesterday's index}} - 1 \right) \times 100$
DAILY PERFORMANCE (TRI)	Percentage changes from previous day's TR index close. $= \left(\frac{\text{Today's TRI}}{\text{Yesterday's TRI}} - 1 \right) \times 100$
PERCENTAGE WEIGHTING IN THIS INDEX	Percentage weighting within Index
EARNINGS YIELD	The earnings per share for the past 12 months divided by the closing price
EARNINGS YIELD SIGN	The sign indicating whether the yield earnings value is negative or positive. It denotes "N" for a negative value and "P" for a positive value.

NOTE: Indices with no constituents will not appear in the file.

36.2 CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

36.2.1 Leading Record Layout

This file contains the index constituents as at the end of the current day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DKC.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

36.2.2 Record Type DKC Sub Type 01 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
FILLER	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

36.2.3 Record Type DKC Sub Type 01 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J251 = FTSE / JSE Preference Share Index)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

36.2.4 Record Type DKC Sub Type 01 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102
Percentage weighting within industry	103	16 (T)	118
Percentage weighting within ICB sector	119	16 (T)	134

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.
PERCENTAGE WEIGHTING WITHIN INDUSTRY	Percentage weighting within FTSE/JSE All-Share ICB industry universe as defined in the Ground Rules.
PERCENTAGE WEIGHTING WITHIN ICB SECTOR	Percentage weighting within FTSE/JSE All-Share ICB Sector universe as defined in the Ground Rules.

36.2.5 Record Type DKC Sub Type 01 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54

FIELD DESCRIPTIONS:

DIVIDEND YIELD Percentage	Percentage dividend yield per stock. $\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$

36.3 TRACKER DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

36.3.1 TRACKER 1 DATA FILES (INDEX LEVEL DATA)

This file contains changes / amendments i.e. it provides indices' related amendments at both index and index constituent levels. It consists of three sections:

These are the changes effective on the following trading day.

36.3.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated -e.g. DKT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 03.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

36.3.1.2 Record Type DKT Sub Type 03 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents (previous market cap)	46	15	60
Number of constituents (new market cap)	61	15	75
Previous market cap	76	16 (10.6)	91
New market cap	92	16 (10.6)	107
Previous divisor	108	16 (10.6)	123
New divisor	124	16 (10.6)	139

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS (PREVIOUS MARKET CAPITALISATION)	Number of constituents included in the index calculation (including secondary lines), as at market close.
NUMBER OF CONSTITUENTS (NEW MARKET CAPITALISATION)	Adjusted number of constituents included in the index calculation (including secondary lines), after effected changes.
PREVIOUS MARKET CAPITALISATION	Market capitalisation in Rand millions, at market close, after the 1 year forward DY adjustment.
NEW MARKET CAPITALISATION	Adjusted market capitalisation in Rand millions, at market open after effected changes and 1 year forward DY adjustment.
PREVIOUS DIVISOR	Index divisor as at market close.
NEW DIVISOR	Adjusted index divisor after effected changes.

36.3.1.3 Record Type DKT Sub Type 03 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
XD adjustment value	40	13 (10.3)	52

FIELD DESCRIPTIONS:

XD ADJUSTMENT VALUE — Today’s ex dividend adjustment in Rands.

36.3.2 TRACKER 2 DATA FILES - STOCK LEVEL DATA - WEIGHTING AMENDMENTS

36.3.2.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DKT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 04.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

36.3.2.2 Record Type DKT Sub Type 04 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
FILLER	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

36.3.2.3 Record Type DKT Sub Type 04 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

36.3.2.4 Record Type DKT Sub Type 04 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40(T)	148

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

36.3.3 TRACKER 3 - STOCK LEVEL DATA - EX-DIVIDEND CHANGES

36.3.3.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DKT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more that one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

36.3.3.2 Record Type DKT Sub Type 05/07 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
FILLER	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
Current closing shares in issue	123	15	137
Current investibility weighting used in index calculation	138	7 (T)	144
Secondary line	145	1 (T)	145

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (ZA).
EXCHANGE CODE	Primary exchange code for constituent. (e.g. J).
CURRENT CLOSING SHARES IN ISSUE	Shares in issue figure at index close.
CURRENT INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule)
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.

NOTE: DRT sub type 05 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, DRT sub type 07 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

36.3.3.3 Record Type DKT Sub Type 06/08 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Ex-dividend date	40	10 (T)	49
Dividend amount	50	16 (10.6)	65
ISO currency	66	10 (T)	75
Index code	76	6 (T)	81
XD adjustment value	82	16 (10.6)	97
FTSE dividend code	98	10 (T)	107
FTSE dividend notes	108	40 (T)	147

FIELD DESCRIPTIONS:

EX-DIVIDEND DATE	Date the security is XD.
DIVIDEND AMOUNT	Dividend amount in currency indicated.
ISO CURRENCY	Currency code for dividend payment.
INDEX CODE	Index code to which the constituent belongs.
XD ADJUSTMENT VALUE	Value for adjustment factor.
FTSE DIVIDEND CODE	FTSE codes for the types of dividend payments. (See Annexure A)
FTSE DIVIDEND CODE DESCRIPTION	Details, where available, on FTSE dividend payment. (See Annexure A)

NOTE: DRT sub type 06 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, DRT sub type 08 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

36.4 OPENING CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

36.4.1 Leading Record Layout

This file contains the index constituents as at the start of the following JSE business day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DKO.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 11.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

36.4.2 Record Type DKO Sub Type 11 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
FILLER	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

36.4.3 Record Type DKO Sub Type 11 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J251 = FTSE / JSE Preference Share Index)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

36.4.4 Record Type DKO Sub Type 11 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102
Percentage weighting within industry	103	16 (T)	118
Percentage weighting within ICB sector	119	16 (T)	134

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.
PERCENTAGE WEIGHTING WITHIN INDUSTRY	Percentage weighting within FTSE/JSE All-Share ICB industry universe as defined in the Ground Rules.
PERCENTAGE WEIGHTING WITHIN ICB SECTOR	Percentage weighting within FTSE/JSE All-Share ICB Sector universe as defined in the Ground Rules.

36.4.5 Record Type DKO Sub Type 11 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54

FIELD DESCRIPTIONS:

DIVIDEND YIELD Percentage	Percentage dividend yield per stock. $\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$

36.5 FIVE-DAY TRACKER DATA

This record type publishes known upcoming stock-level amendments over the next 5 business days which impact the constituent's weighting in the index.

N.B This record type will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

36.5.1 STOCK LEVEL DATA - WEIGHTING AMENDMENTS

36.5.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DKF.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 14.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

36.5.1.2 Record Type DKF Sub Type 14 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
FILLER	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

36.5.1.3 Record Type DKF Sub Type 14 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

36.5.1.4 Record Type DKF Sub Type 14 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40 (T)	148
Date Last Modified	149	10 (T)	158
Effective Date	159	10 (T)	168

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)
DATE 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
EFFECTIVE DATE	The date on which the amendment will be applied to the constituent. DD/MM/YYYY

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

37 FTSE / JSE CAPPED SHAREHOLDER WEIGHTED – TOP 40 INDEX

37.1 VALUATIONS DATA FILES

This file contains the index closing positions for the current trading day.

37.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g. DLV
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 02.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

37.1.2 Record Type DLV Sub Type 02 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents	46	15	60
Capital index (ZAR)	61	18 (10.8)	78
Total return index (ZAR)	79	18 (10.8)	96
XD adjustment (today)	97	13 (7.6)	109
XD adjustment (YTD)	110	13 (7.6)	122
Market capitalisation (ZAR)	123	16 (10.6)	138
Actual dividend yield	139	7 (3.4)	145

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS	Number of lines of stock included in index calculation (including secondary lines), as at today's market close.
CAPITAL INDEX (ZAR)	Today's capital index value.
TOTAL RETURN INDEX (ZAR)	Today's total return index value. See Appendix A for definition and calculation method.
XD ADJUSTMENT (TODAY)	Today's ex dividend adjustment in Rands.
XD ADJUSTMENT (YTD)	Ex-dividend adjustment year to date (from 1 Jan to 31 Dec.).
MARKET CAPITALISATION (ZAR)	Market capitalisation in Rands millions at today's close (net, after free float and adjustment by one year-forecast dividend yield)
ACTUAL DIVIDEND YIELD	Actual dividend yield.

$$\frac{\text{Annual div (in currency of price)}}{\text{Price}} = \text{Stock div}$$

$$\text{Div yield of index} = \frac{\Sigma\,(\text{shares x investibility x annual div})}{\Sigma\,(\text{shares x investibility x price})} \text{ x } 100$$

37.1.3 Record Type DLV Sub Type 02 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Daily performance – Capital	40	12 (T)	51
Daily performance – TRI	52	12 (T)	63
Percentage weighting in this index	64	12 (T)	75
Earnings yield	76	13 (9.4)	88
Index Earnings Yield Sign	89	1 (T)	89

FIELD DESCRIPTIONS:

DAILY PERFORMANCE (CAPITALISATION)

Percentage change from previous day’s capital index close.

$$= \left(\frac{\text{Today's index}}{\text{Yesterday's index}} - 1 \right) \times 100$$

DAILY PERFORMANCE (TRI)

Percentage changes from previous day’s TR index close.

$$= \left(\frac{\text{Today's TRI}}{\text{Yesterday's TRI}} - 1 \right) \times 100$$

PERCENTAGE WEIGHTING IN THIS INDEX

Percentage weighting within Index

EARNINGS YIELD

The earnings per share for the past 12 months divided by the closing price

EARNINGS YIELD SIGN

The sign indicating whether the yield earnings value is negative or positive. It denotes "N" for a negative value and "P" for a positive value.

NOTE: Indices with no constituents will not appear in the file.

37.2 CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

37.2.1 Leading Record Layout

This file contains the index constituents as at the end of the current day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DLC.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

37.2.2 Record Type DLC Sub Type 01 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
FILLER	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

37.2.3 Record Type DLC Sub Type 01 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J251 = FTSE / JSE Preference Share Index)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

37.2.4 Record Type DLC Sub Type 01 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102
Percentage weighting within industry	103	16 (T)	118
Percentage weighting within ICB sector	119	16 (T)	134

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.
PERCENTAGE WEIGHTING WITHIN INDUSTRY	Percentage weighting within FTSE/JSE All-Share ICB industry universe as defined in the Ground Rules.
PERCENTAGE WEIGHTING WITHIN ICB SECTOR	Percentage weighting within FTSE/JSE All-Share ICB Sector universe as defined in the Ground Rules.

37.2.5 Record Type DLC Sub Type 01 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54

FIELD DESCRIPTIONS:

DIVIDEND YIELD Percentage	Percentage dividend yield per stock. $\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$

37.3 TRACKER DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

37.3.1 TRACKER 1 DATA FILES (INDEX LEVEL DATA)

This file contains changes / amendments i.e. it provides indices' related amendments at both index and index constituent levels. It consists of three sections:

These are the changes effective on the following trading day.

37.3.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated -e.g. DLT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 03.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

37.3.1.2 Record Type DLT Sub Type 03 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents (previous market cap)	46	15	60
Number of constituents (new market cap)	61	15	75
Previous market cap	76	16 (10.6)	91
New market cap	92	16 (10.6)	107
Previous divisor	108	16 (10.6)	123
New divisor	124	16 (10.6)	139

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS (PREVIOUS MARKET CAPITALISATION)	Number of constituents included in the index calculation (including secondary lines), as at market close.
NUMBER OF CONSTITUENTS (NEW MARKET CAPITALISATION)	Adjusted number of constituents included in the index calculation (including secondary lines), after effected changes.
PREVIOUS MARKET CAPITALISATION	Market capitalisation in Rand millions, at market close, after the 1 year forward DY adjustment.
NEW MARKET CAPITALISATION	Adjusted market capitalisation in Rand millions, at market open after effected changes and 1 year forward DY adjustment.
PREVIOUS DIVISOR	Index divisor as at market close.
NEW DIVISOR	Adjusted index divisor after effected changes.

37.3.1.3 Record Type DLT Sub Type 03 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
XD adjustment value	40	13 (10.3)	52

FIELD DESCRIPTIONS:

XD ADJUSTMENT VALUE	Today’s ex dividend adjustment in Rands.

37.3.2 TRACKER 2 DATA FILES - STOCK LEVEL DATA - WEIGHTING AMENDMENTS

37.3.2.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DLT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 04.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

37.3.2.2 Record Type DLT Sub Type 04 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
FILLER	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

37.3.2.3 Record Type DLT Sub Type 04 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

37.3.2.4 Record Type DLT Sub Type 04 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40(T)	148

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

37.3.3 TRACKER 3 - STOCK LEVEL DATA - EX-DIVIDEND CHANGES

37.3.3.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DLT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more that one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

37.3.3.2 Record Type DLT Sub Type 05/07 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
FILLER	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
Current closing shares in issue	123	15	137
Current investibility weighting used in index calculation	138	7 (T)	144
Secondary line	145	1 (T)	145

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (ZA).
EXCHANGE CODE	Primary exchange code for constituent. (e.g. J).
CURRENT CLOSING SHARES IN ISSUE	Shares in issue figure at index close.
CURRENT INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule)
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.

NOTE: DRT sub type 05 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, DRT sub type 07 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

37.3.3.3 Record Type DLT Sub Type 06/08 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Ex-dividend date	40	10 (T)	49
Dividend amount	50	16 (10.6)	65
ISO currency	66	10 (T)	75
Index code	76	6 (T)	81
XD adjustment value	82	16 (10.6)	97
FTSE dividend code	98	10 (T)	107
FTSE dividend notes	108	40 (T)	147

FIELD DESCRIPTIONS:

EX-DIVIDEND DATE	Date the security is XD.
DIVIDEND AMOUNT	Dividend amount in currency indicated.
ISO CURRENCY	Currency code for dividend payment.
INDEX CODE	Index code to which the constituent belongs.
XD ADJUSTMENT VALUE	Value for adjustment factor.
FTSE DIVIDEND CODE	FTSE codes for the types of dividend payments. (See Annexure A)
FTSE DIVIDEND CODE DESCRIPTION	Details, where available, on FTSE dividend payment. (See Annexure A)

NOTE: DRT sub type 06 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, DRT sub type 08 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

37.4 OPENING CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

37.4.1 Leading Record Layout

This file contains the index constituents as at the start of the following JSE business day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DLO.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 11.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

37.4.2 Record Type DLO Sub Type 11 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
FILLER	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

37.4.3 Record Type DLO Sub Type 11 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J251 = FTSE / JSE Preference Share Index)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

37.4.4 Record Type DLO Sub Type 11 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102
Percentage weighting within industry	103	16 (T)	118
Percentage weighting within ICB sector	119	16 (T)	134

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.
PERCENTAGE WEIGHTING WITHIN INDUSTRY	Percentage weighting within FTSE/JSE All-Share ICB industry universe as defined in the Ground Rules.
PERCENTAGE WEIGHTING WITHIN ICB SECTOR	Percentage weighting within FTSE/JSE All-Share ICB Sector universe as defined in the Ground Rules.

37.4.5 Record Type DLO Sub Type 11 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54

FIELD DESCRIPTIONS:

DIVIDEND YIELD Percentage	Percentage dividend yield per stock. $\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$

37.5 FIVE-DAY TRACKER DATA

This record type publishes known upcoming stock-level amendments over the next 5 business days which impact the constituent's weighting in the index.

N.B This record type will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

37.5.1 STOCK LEVEL DATA - WEIGHTING AMENDMENTS

37.5.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DLF.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 14.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

37.5.1.2 Record Type DLF Sub Type 14 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
FILLER	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

37.5.1.3 Record Type DLF Sub Type 14 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

37.5.1.4 Record Type DLF Sub Type 14 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40 (T)	148
Date Last Modified	149	10 (T)	158
Effective Date	159	10 (T)	168

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)
DATE 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
EFFECTIVE DATE	The date on which the amendment will be applied to the constituent. DD/MM/YYYY

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

38 FTSE / JSE CAPPED INDUSTRIAL 25 INDEX

38.1 VALUATIONS DATA FILES

This file contains the index closing positions for the current trading day.

38.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g. DLV
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 02.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

38.1.2 Record Type DMV Sub Type 02 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents	46	15	60
Capital index (ZAR)	61	18 (10.8)	78
Total return index (ZAR)	79	18 (10.8)	96
XD adjustment (today)	97	13 (7.6)	109
XD adjustment (YTD)	110	13 (7.6)	122
Market capitalisation (ZAR)	123	16 (10.6)	138
Actual dividend yield	139	7 (3.4)	145

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS	Number of lines of stock included in index calculation (including secondary lines), as at today's market close.
CAPITAL INDEX (ZAR)	Today's capital index value.
TOTAL RETURN INDEX (ZAR)	Today's total return index value. See Appendix A for definition and calculation method.
XD ADJUSTMENT (TODAY)	Today's ex dividend adjustment in Rands.
XD ADJUSTMENT (YTD)	Ex-dividend adjustment year to date (from 1 Jan to 31 Dec.).
MARKET CAPITALISATION (ZAR)	Market capitalisation in Rands millions at today's close (net, after free float and adjustment by one year-forecast dividend yield)
ACTUAL DIVIDEND YIELD	Actual dividend yield.

$$\frac{\text{Annual div (in currency of price)}}{\text{Price}} = \text{Stock div}$$

$$\text{Div yield of index} = \frac{\Sigma\text{ (shares x investibility x annual div)}}{\Sigma\text{ (shares x investibility x price)}} \text{ x } 100$$

38.1.3 Record Type DMV Sub Type 02 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Daily performance – Capital	40	12 (T)	51
Daily performance – TRI	52	12 (T)	63
Percentage weighting in this index	64	12 (T)	75
Earnings yield	76	13 (9.4)	88
Index Earnings Yield Sign	89	1 (T)	89

FIELD DESCRIPTIONS:

DAILY PERFORMANCE (CAPITALISATION)	Percentage change from previous day's capital index close. $= \left(\frac{\text{Today's index}}{\text{Yesterday's index}} - 1 \right) \times 100$
DAILY PERFORMANCE (TRI)	Percentage changes from previous day's TR index close. $= \left(\frac{\text{Today's TRI}}{\text{Yesterday's TRI}} - 1 \right) \times 100$
PERCENTAGE WEIGHTING IN THIS INDEX	Percentage weighting within Index
EARNINGS YIELD	The earnings per share for the past 12 months divided by the closing price
EARNINGS YIELD SIGN	The sign indicating whether the yield earnings value is negative or positive. It denotes "N" for a negative value and "P" for a positive value.

NOTE: Indices with no constituents will not appear in the file.

38.2 CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

38.2.1 Leading Record Layout

This file contains the index constituents as at the end of the current day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DLC.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

38.2.2 Record Type DMC Sub Type 01 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
FILLER	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

38.2.3 Record Type DMC Sub Type 01 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J251 = FTSE / JSE Preference Share Index)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

38.2.4 Record Type DMC Sub Type 01 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102
Percentage weighting within industry	103	16 (T)	118
Percentage weighting within ICB sector	119	16 (T)	134

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.
PERCENTAGE WEIGHTING WITHIN INDUSTRY	Percentage weighting within FTSE/JSE All-Share ICB industry universe as defined in the Ground Rules.
PERCENTAGE WEIGHTING WITHIN ICB SECTOR	Percentage weighting within FTSE/JSE All-Share ICB Sector universe as defined in the Ground Rules.

38.2.5 Record Type DMC Sub Type 01 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54

FIELD DESCRIPTIONS:

DIVIDEND YIELD Percentage	Percentage dividend yield per stock. $\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$

38.3 TRACKER DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

38.3.1 TRACKER 1 DATA FILES (INDEX LEVEL DATA)

This file contains changes / amendments i.e. it provides indices' related amendments at both index and index constituent levels. It consists of three sections:

These are the changes effective on the following trading day.

38.3.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated -e.g. DLT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 03.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

38.3.1.2 Record Type DMT Sub Type 03 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents (previous market cap)	46	15	60
Number of constituents (new market cap)	61	15	75
Previous market cap	76	16 (10.6)	91
New market cap	92	16 (10.6)	107
Previous divisor	108	16 (10.6)	123
New divisor	124	16 (10.6)	139

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS (PREVIOUS MARKET CAPITALISATION)	Number of constituents included in the index calculation (including secondary lines), as at market close.
NUMBER OF CONSTITUENTS (NEW MARKET CAPITALISATION)	Adjusted number of constituents included in the index calculation (including secondary lines), after effected changes.
PREVIOUS MARKET CAPITALISATION	Market capitalisation in Rand millions, at market close, after the 1 year forward DY adjustment.
NEW MARKET CAPITALISATION	Adjusted market capitalisation in Rand millions, at market open after effected changes and 1 year forward DY adjustment.
PREVIOUS DIVISOR	Index divisor as at market close.
NEW DIVISOR	Adjusted index divisor after effected changes.

38.3.1.3 Record Type DMT Sub Type 03 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
XD adjustment value	40	13 (10.3)	52

FIELD DESCRIPTIONS:

XD ADJUSTMENT VALUE	Today's ex dividend adjustment in Rands.

38.3.2 TRACKER 2 DATA FILES - STOCK LEVEL DATA - WEIGHTING AMENDMENTS

38.3.2.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DLT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 04.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

38.3.2.2 Record Type DMT Sub Type 04 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
FILLER	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

38.3.2.3 Record Type DMT Sub Type 04 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

38.3.2.4 Record Type DMT Sub Type 04 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40(T)	148

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

38.3.3 TRACKER 3 - STOCK LEVEL DATA - EX-DIVIDEND CHANGES

38.3.3.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DLT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more that one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

38.3.3.2 Record Type DMT Sub Type 05/07 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
FILLER	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
Current closing shares in issue	123	15	137
Current investibility weighting used in index calculation	138	7 (T)	144
Secondary line	145	1 (T)	145

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (ZA).
EXCHANGE CODE	Primary exchange code for constituent. (e.g. J).
CURRENT CLOSING SHARES IN ISSUE	Shares in issue figure at index close.
CURRENT INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule)
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.

NOTE: DRT sub type 05 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, DRT sub type 07 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

38.3.3.3 Record Type DMT Sub Type 06/08 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Ex-dividend date	40	10 (T)	49
Dividend amount	50	16 (10.6)	65
ISO currency	66	10 (T)	75
Index code	76	6 (T)	81
XD adjustment value	82	16 (10.6)	97
FTSE dividend code	98	10 (T)	107
FTSE dividend notes	108	40 (T)	147

FIELD DESCRIPTIONS:

EX-DIVIDEND DATE	Date the security is XD.
DIVIDEND AMOUNT	Dividend amount in currency indicated.
ISO CURRENCY	Currency code for dividend payment.
INDEX CODE	Index code to which the constituent belongs.
XD ADJUSTMENT VALUE	Value for adjustment factor.
FTSE DIVIDEND CODE	FTSE codes for the types of dividend payments. (See Annexure A)
FTSE DIVIDEND CODE DESCRIPTION	Details, where available, on FTSE dividend payment. (See Annexure A)

NOTE: DRT sub type 06 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, DRT sub type 08 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

38.4 OPENING CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

38.4.1 Leading Record Layout

This file contains the index constituents as at the start of the following JSE business day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DLO.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 11.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

38.4.2 Record Type DMO Sub Type 11 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
FILLER	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

38.4.3 Record Type DMO Sub Type 11 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J251 = FTSE / JSE Preference Share Index)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

38.4.4 Record Type DMO Sub Type 11 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102
Percentage weighting within industry	103	16 (T)	118
Percentage weighting within ICB sector	119	16 (T)	134

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.
PERCENTAGE WEIGHTING WITHIN INDUSTRY	Percentage weighting within FTSE/JSE All-Share ICB industry universe as defined in the Ground Rules.
PERCENTAGE WEIGHTING WITHIN ICB SECTOR	Percentage weighting within FTSE/JSE All-Share ICB Sector universe as defined in the Ground Rules.

38.4.5 Record Type DMO Sub Type 11 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54

FIELD DESCRIPTIONS:

DIVIDEND YIELD Percentage	Percentage dividend yield per stock. $\left(\frac{\text{Annual div}}{\text{price}} \text{ x } 100 \right)$

38.5 FIVE-DAY TRACKER DATA

This record type publishes known upcoming stock-level amendments over the next 5 business days which impact the constituent's weighting in the index.

N.B This record type will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

38.5.1 STOCK LEVEL DATA - WEIGHTING AMENDMENTS

38.5.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DLF.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 14.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

38.5.1.2 Record Type DMF Sub Type 14 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
FILLER	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

38.5.1.3 Record Type DMF Sub Type 14 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

38.5.1.4 Record Type DMF Sub Type 14 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40 (T)	148
Date Last Modified	149	10 (T)	158
Effective Date	159	10 (T)	168

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)
DATE 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
EFFECTIVE DATE	The date on which the amendment will be applied to the constituent. DD/MM/YYYY

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

39 FTSE / JSE SPECIALIST PROPERTY INDICES

39.1 VALUATIONS DATA FILES

This file contains the index closing positions for the current trading day.

39.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g. DKV
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 02.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

39.1.2 Record Type DOV Sub Type 02 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents	46	15	60
Capital index (ZAR)	61	18 (10.8)	78
Total return index (ZAR)	79	18 (10.8)	96
XD adjustment (today)	97	13 (7.6)	109
XD adjustment (YTD)	110	13 (7.6)	122
Market capitalisation (ZAR)	123	16 (10.6)	138
Actual dividend yield	139	7 (3.4)	145

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS	Number of lines of stock included in index calculation (including secondary lines), as at today's market close.
CAPITAL INDEX (ZAR)	Today's capital index value.
TOTAL RETURN INDEX (ZAR)	Today's total return index value. See Appendix A for definition and calculation method.
XD ADJUSTMENT (TODAY)	Today's ex dividend adjustment in Rands.
XD ADJUSTMENT (YTD)	Ex-dividend adjustment year to date (from 1 Jan to 31 Dec.).
MARKET CAPITALISATION (ZAR)	Market capitalisation in Rands millions at today's close (net, after free float and adjustment by one year-forecast dividend yield)
ACTUAL DIVIDEND YIELD	Actual dividend yield.

$$\frac{\text{Annual div (in currency of price)}}{\text{Price}} = \text{Stock div}$$

$$\text{Div yield of index} = \frac{\Sigma\,(\text{shares x investibility x annual div})}{\Sigma\,(\text{shares x investibility x price})} \times 100$$

39.1.3 Record Type DOV Sub Type 02 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Daily performance – Capital	40	12 (T)	51
Daily performance – TRI	52	12 (T)	63
Percentage weighting in this index	64	12 (T)	75
Earnings yield	76	13 (9.4)	88
Index Earnings Yield Sign	89	1 (T)	89

FIELD DESCRIPTIONS:

DAILY PERFORMANCE (CAPITALISATION)	Percentage change from previous day's capital index close. $= \left(\frac{\text{Today's index}}{\text{Yesterday's index}} - 1 \right) \times 100$
DAILY PERFORMANCE (TRI)	Percentage changes from previous day's TR index close. $= \left(\frac{\text{Today's TRI}}{\text{Yesterday's TRI}} - 1 \right) \times 100$
PERCENTAGE WEIGHTING IN THIS INDEX	Percentage weighting within Index
EARNINGS YIELD	The earnings per share for the past 12 months divided by the closing price
EARNINGS YIELD SIGN	The sign indicating whether the yield earnings value is negative or positive. It denotes "N" for a negative value and "P" for a positive value.

NOTE: Indices with no constituents will not appear in the file.

39.2 CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

39.2.1 Leading Record Layout

This file contains the index constituents as at the end of the current day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DKC.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

39.2.2 Record Type DOC Sub Type 01 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
FILLER	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

39.2.3 Record Type DOC Sub Type 01 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J251 = FTSE / JSE Preference Share Index)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

39.2.4 Record Type DOC Sub Type 01 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102
Percentage weighting within industry	103	16 (T)	118
Percentage weighting within ICB sector	119	16 (T)	134

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.
PERCENTAGE WEIGHTING WITHIN INDUSTRY	Percentage weighting within FTSE/JSE All-Share ICB industry universe as defined in the Ground Rules.
PERCENTAGE WEIGHTING WITHIN ICB SECTOR	Percentage weighting within FTSE/JSE All-Share ICB Sector universe as defined in the Ground Rules.

39.2.5 Record Type DOC Sub Type 01 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54

FIELD DESCRIPTIONS:

DIVIDEND YIELD Percentage

Percentage dividend yield per stock.

$$\left(\frac{\text{Annual div}}{\text{price}} \text{ x } 100 \right)$$

39.3 TRACKER DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

39.3.1 TRACKER 1 DATA FILES (INDEX LEVEL DATA)

This file contains changes / amendments i.e. it provides indices' related amendments at both index and index constituent levels. It consists of three sections:

These are the changes effective on the following trading day.

39.3.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated -e.g. DKT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 03.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

39.3.1.2 Record Type DOT Sub Type 03 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Index code	40	6 (T)	45
Number of constituents (previous market cap)	46	15	60
Number of constituents (new market cap)	61	15	75
Previous market cap	76	16 (10.6)	91
New market cap	92	16 (10.6)	107
Previous divisor	108	16 (10.6)	123
New divisor	124	16 (10.6)	139

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
NUMBER OF CONSTITUENTS (PREVIOUS MARKET CAPITALISATION)	Number of constituents included in the index calculation (including secondary lines), as at market close.
NUMBER OF CONSTITUENTS (NEW MARKET CAPITALISATION)	Adjusted number of constituents included in the index calculation (including secondary lines), after effected changes.
PREVIOUS MARKET CAPITALISATION	Market capitalisation in Rand millions, at market close, after the 1 year forward DY adjustment.
NEW MARKET CAPITALISATION	Adjusted market capitalisation in Rand millions, at market open after effected changes and 1 year forward DY adjustment.
PREVIOUS DIVISOR	Index divisor as at market close.
NEW DIVISOR	Adjusted index divisor after effected changes.

39.3.1.3 Record Type DOT Sub Type 03 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
XD adjustment value	40	13 (10.3)	52

FIELD DESCRIPTIONS:

XD ADJUSTMENT VALUE	Today’s ex dividend adjustment in Rands.

39.3.2 TRACKER 2 DATA FILES - STOCK LEVEL DATA - WEIGHTING AMENDMENTS

39.3.2.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DKT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 04.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

39.3.2.2 Record Type DOT Sub Type 04 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
FILLER	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

39.3.2.3 Record Type DOT Sub Type 04 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

39.3.2.4 Record Type DOT Sub Type 04 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40(T)	148

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

39.3.3 TRACKER 3 - STOCK LEVEL DATA - EX-DIVIDEND CHANGES

39.3.3.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Board	28	4 (T)	31
Market	32	4 (T)	35
Exchange	36	4 (T)	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code (This field will be blank for this record type)
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DKT.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more that one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
BOARD	The board the Index is linked to.
MARKET	The market the Index is linked to.
EXCHANGE	The exchange the Index is linked to.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

39.3.3.2 Record Type DOT Sub Type 05/07 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
FILLER	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
Current closing shares in issue	123	15	137
Current investibility weighting used in index calculation	138	7 (T)	144
Secondary line	145	1 (T)	145

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (ZA).
EXCHANGE CODE	Primary exchange code for constituent. (e.g. J).
CURRENT CLOSING SHARES IN ISSUE	Shares in issue figure at index close.
CURRENT INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined either by free float rule)
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.

NOTE: DRT sub type 05 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, DRT sub type 07 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

39.3.3.3 Record Type DOT Sub Type 06/08 Sequence No. 01 - 99

FIELD NAME	START POS	LENGTH	END POS
Ex-dividend date	40	10 (T)	49
Dividend amount	50	16 (10.6)	65
ISO currency	66	10 (T)	75
Index code	76	6 (T)	81
XD adjustment value	82	16 (10.6)	97
FTSE dividend code	98	10 (T)	107
FTSE dividend notes	108	40 (T)	147

FIELD DESCRIPTIONS:

EX-DIVIDEND DATE	Date the security is XD.
DIVIDEND AMOUNT	Dividend amount in currency indicated.
ISO CURRENCY	Currency code for dividend payment.
INDEX CODE	Index code to which the constituent belongs.
XD ADJUSTMENT VALUE	Value for adjustment factor.
FTSE DIVIDEND CODE	FTSE codes for the types of dividend payments. (See Annexure A)
FTSE DIVIDEND CODE DESCRIPTION	Details, where available, on FTSE dividend payment. (See Annexure A)

NOTE: DRT sub type 06 sequence 01 - 99 caters for changes to the constituents per index. Once these 99 record shares are used up, DRT sub type 08 sequence 01 - 99 provides for an additional 99 records to be populated should this be required.

39.4 OPENING CONSTITUENTS DATA FILES

N.B These record types will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

39.4.1 Leading Record Layout

This file contains the index constituents as at the start of the following JSE business day.

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DKO.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 11.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

39.4.2 Record Type DOO Sub Type 11 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
ISIN number	50	13 (T)	62
FILLER	63	6 (T)	68
Constituent name	69	50 (T)	118

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
ISIN NUMBER	International Securities Identification Number
FILLER	Spaces or Blanks.
CONSTITUENT NAME	Name of constituent. (Tradable instrument as provided by FTSE).

39.4.3 Record Type DOO Sub Type 11 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index marker	40	6 x 12(T)	111
Country code	112	2 (T)	113
Exchange code	114	2 (T)	115
ISO code	116	5 (T)	120
ICB sub-sector code	121	4 (T)	124
Secondary line	125	1 (T)	125
Price (Rand)	126	16 (10.6)	141
Number of shares in issue	142	15	156

FIELD DESCRIPTIONS:

INDEX MARKER	Indices of which company is a constituent (i.e. J251 = FTSE / JSE Preference Share Index)
COUNTRY CODE	Country code for constituent (ZA)
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR)
ICB SUB-SECTOR CODE	ICB Sub-sector code.
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
PRICE (RAND)	Closing price in Rands.
NUMBER OF SHARES IN ISSUE	Actual number of shares in issue (1% rule applied).

39.4.4 Record Type DOO Sub Type 11 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Market capitalisation (gross)	40	16 (10.6)	55
Investibility weighting factor	56	16 (T)	71
Adjusted market cap (net)	72	16 (10.6)	87
Percentage weighting within this index	88	15 (T)	102
Percentage weighting within industry	103	16 (T)	118
Percentage weighting within ICB sector	119	16 (T)	134

FIELD DESCRIPTIONS:

MARKET CAPITALISATION (GROSS)	Market Capitalisation in Rands millions at index close (gross i.e. not adjusted for investibility weighting factor).
INVESTIBILITY WEIGHTING FACTOR	Percentage of shares in issue included in index calculation (determined by one – year forecast dividend yield).
ADJUSTED MARKET CAPITALISATION (NET)	Adjusted market capitalisation in Rands millions at index close (net i.e. investibility weighting factor multiplied by market capitalisation used in index calculation).
PERCENTAGE WEIGHTING WITHIN THIS INDEX	Percentage weighting within this Index.
PERCENTAGE WEIGHTING WITHIN INDUSTRY	Percentage weighting within FTSE/JSE All-Share ICB industry universe as defined in the Ground Rules.
PERCENTAGE WEIGHTING WITHIN ICB SECTOR	Percentage weighting within FTSE/JSE All-Share ICB Sector universe as defined in the Ground Rules.

39.4.5 Record Type DOO Sub Type 11 Sequence No. 04

FIELD NAME	START POS	LENGTH	END POS
Dividend yield Percentage	40	15 (T)	54

FIELD DESCRIPTIONS:

DIVIDEND YIELD Percentage

Percentage dividend yield per stock.

$$\left(\frac{\text{Annual div}}{\text{price}} \times 100 \right)$$

39.5 FIVE-DAY TRACKER DATA

This record type publishes known upcoming stock-level amendments over the next 5 business days which impact the constituent's weighting in the index.

N.B This record type will on an ad-hoc basis include dummy line instruments due to complex Corporate Actions, please refer to section 7 of this document for the full explanation of Dummy Lines.

39.5.1 STOCK LEVEL DATA - WEIGHTING AMENDMENTS

39.5.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index code	1	6 (T)	6
Equity alpha code	7	6 (T)	12
Record type	13	3 (T)	15
Sub type	16	2 (T)	17
Continuation sequence number	18	2	19
Run date	20	8	27
Filler	28	12	39
Data (layouts below)	40	109	148

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
EQUITY ALPHA CODE	Current JSE equity alpha code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g.: DKF.
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 14.
CONTINUATION SEQUENCE	The sequence number used to join together certain record types, where more than one record exists per record type.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
FILLER	Spaces or blank
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

39.5.1.2 Record Type DOF Sub Type 14 Sequence No. 01

FIELD NAME	START POS	LENGTH	END POS
Constituent code	40	10 (T)	49
Constituent name	50	50 (T)	99
FILLER	100	6 (T)	105
ISIN number	106	13 (T)	118
Country code	119	2 (T)	120
Exchange code	121	2 (T)	122
ISO code	123	5 (T)	127

FIELD DESCRIPTIONS:

CONSTITUENT CODE	Unique Constituent code derived by FTSE per stock.
CONSTITUENT NAME	Name of constituent (tradable instrument as provided by FTSE).
FILLER	Spaces or Blanks.
ISIN NUMBER	International Securities Identification Number
COUNTRY CODE	Country code for constituent (value) (ZA).
EXCHANGE CODE	Primary exchange code for constituent (e.g. J)
ISO CODE	ISO currency code for constituent (ZAR).

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

39.5.1.3 Record Type DOF Sub Type 14 Sequence No. 02

FIELD NAME	START POS	LENGTH	END POS
Index Marker	40	6 (T) x 12	111
Closing ICB sub-sector code	112	4 (T)	115
New ICB sub-sector code	116	4 (T)	119
Closing price	120	16 (10.6)	135
Price adjustment factor	136	16 (10.6)	151
Adjusted price	152	16 (10.6)	167

FIELD DESCRIPTIONS:

INDEX MARKER	String of max 12 index codes to which this constituent/tradable instrument belongs.
CLOSING ICB SUB-SECTOR CODE	ICB sub-sector code as at close of trading day.
NEW ICB SUB-SECTOR CODE	ICB sub-sector code for the next trading day.
CLOSING PRICE	Closing price at market close - in Rand.
PRICE ADJUSTMENT FACTOR	Price adjustment factor e.g. in the case of a corporate action related to a split or consolidation.
ADJUSTED PRICE	Share price in currency indicated, after price adjustment factor.

39.5.1.4 Record Type DOF Sub Type 14 Sequence No. 03

FIELD NAME	START POS	LENGTH	END POS
Closing shares in issue outstanding	40	15	54
New shares in issue outstanding	55	15	69
Closing investibility weighting used in index calculation	70	16 (T)	85
New investibility weighting used in index calculation	86	16 (T)	101
Secondary line	102	1 (T)	102
FTSE amendment code	103	6 (T)	108
FTSE amendment code notes	109	40 (T)	148
Date Last Modified	149	10 (T)	158
Effective Date	159	10 (T)	168

FIELD DESCRIPTIONS:

CLOSING SHARES IN ISSUE OUTSTANDING	Shares in issue figure at index close.
NEW SHARES IN ISSUE OUTSTANDING	New shares in issue figure.
CLOSING INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of 1year forward DY and free float).
NEW INVESTIBILITY WEIGHTING USED IN INDEX CALCULATION	Percentage of shares in issue included in index calculation (determined by the product of free float and 1 year forward DY).
SECONDARY LINE	Indicates that two lines of stocks are used for this company - Y/N indicator e.g. ordinary and N shares.
FTSE AMENDMENT CODE	FTSE code for weighting and housekeeping amendments. (See Annexure A)
FTSE AMENDMENT CODE DESCRIPTION	Details, where available, on FTSE amendment code. (See Annexure A)
DATE 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
EFFECTIVE DATE	The date on which the amendment will be applied to the constituent. DD/MM/YYYY

Note: This sequence will be created with continuation numbers in multiples of three (3), to reflect multiple corporate actions per instrument. If one instrument has two corporate actions, then the first corporate action details will appear between continuation number 01 and 03, the details of the second corporate action for the same instrument will appear between continuation numbers 04 and 06.

40 FTSE INTERNATIONAL CURRENCY EXCHANGE RATES

40.1 CURRENCY EXCHANGE RATES DATA FILE

This file contains the international currency exchange rates used by FTSE for calculation of market capitalisation, Index value and TRI in multiple currencies. This is used by FTSE to generate the international valuations files (DNV, D1V, D2V, D3V and D4V) and is intended to make public the exchange rate that they used in these calculations. This is not intended to be an authoritative indication of international exchange rates as traded on any particular foreign exchange market.

40.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Base currency ISO code	1	3 (T)	3
Empty padding	4	7 (T)	10
Record type	11	3 (T)	13
Sub type	14	2	15
Continuation sequence number	16	2	17
Run date	18	8	25
Empty padding	26	14	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

BASE CURRENCY ISO CODE	The currency which is the base currency for all currency exchange rates in the record (this is always “USD” for United States $).
EMPTY PADDING	Spaces or blank.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g. DXR
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to indicate row number in the results.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

40.1.2 Record Type DXR Sub Type 01

FIELD NAME	START POS	LENGTH	END POS
Empty padding	40	1 (T)	40
Currency ISO Code	41	3 (T)	43
Exchange rate	44	16 (10.6)	59
Empty padding	60	1 (T)	60
Currency ISO Code	61	3 (T)	63
Exchange rate	64	16 (10.6)	79
Empty padding	80	1 (T)	80
Currency ISO Code	81	3 (T)	83
Exchange rate	84	16 (10.6)	99
Empty padding	100	1 (T)	100
Currency ISO Code	101	3 (T)	103
Exchange rate	104	16 (10.6)	119
Empty padding	120	1 (T)	120
Currency ISO Code	121	3 (T)	123
Exchange rate	124	16 (10.6)	139
Empty padding	140	1 (T)	140
Currency ISO Code	141	3 (T)	143
Exchange rate	144	16 (10.6)	159

FIELD DESCRIPTIONS:

EMPTY PADDING	Blank or space.
CURRENCY ISO CODE	The ISO currency code of the currency to which the given exchange rate applies. The three letter currency codes are in accordance with the ISO 4217 standard (click for details). The exception is that some codes are added to represent 1/100 denominations (cents, pence and so on) as a distinct code that isn't recognised by ISO. These are: GBX 1/100 GBP (British Pennies) ILX 1/100 ILS (Israeli Agorot) USC 1/100 USD (United States Cents) PNC a non-existent currency (equals 1 GBX)
EXCHANGE RATE	The factor to multiply 1 USD by in order to have an equivalent amount in the named currency in the preceding field.

41 INDICES AND INSTRUMENTS INTRADAY SNAPSHOT

41.1 SL 01

FIELD NAME	START POS	LENGTH	END POS
Instrument Type	40	1	40
Instrument numeric code	41	7	47
Instrument ISIN	48	12	59
Instrument Short Name	60	30	89
Last Trade Price	90	9	98
Last Traded Date	99	8	106
Last Traded Time	107	6	112
Traded Indicator	113	1	113
Daily Move	114	9 (7.2)	122
DailyMoveSign	123	1	123

FIELD DESCRIPTIONS:

INSTRUMENT TYP	Equity instruments will be "E" for Equities and "O" for Other listed instruments(warrants, ETFs, ETNs, etc)
INSTRUMENT NUMERIC CODE	All instruments traded on the market are identified by a unique numeric code
INSTRUMENT ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally.
INSTRUMENT SHORT NAME	The abbreviated version of the instrument name.
LAST TRADED PRICE	The highest trade price for the day until the time the snapshot was taken.
LAST TRADED DATE	The date of the last trade.
LAST TRADED TIME	The time of the last trade.
TRADED INDICATOR	"Y" if the instrument traded on the day and "N" if it didn't.
DAILY MOVE	The daily move.

41.2 SL 02

DESCRIPTION	START POS	LENGTH	END POS
Index Alpha Code	40	6 (T)	45
Index Code	46	6 (T)	51
Index Name	52	40(T)	91
Index Value	92	18 (10.8)	109
CIDailyMove	110	9 (7.2)	118
CIDailyMoveSign	119	1	119
Total Return Index Value(TRI)	120	18 (10.8)	137
TRIDailyMove	138	9 (7.2)	146
TRIDailyMoveSign	147	1	147
Last Traded Date	148	8	155
Last Traded Time	156	6	161
Traded Indicator	162	1	162

FIELD DESCRIPTIONS:

INDEX CODE	The alpha code of the Index.
INDEX NAME	The index name
INDEX VALUE	The value of the index as at snapshot time
CIDAILYMOVE	Delta value between the open and closing price value of the specific equity on the specific trading day
TOTAL RETURN INDEX VALUE(TRI)	The total return index value of the index
TRIDAILYMOVE	Delta value between the open and closing TRI value of the specific equity on the specific trading day
LAST TRADED DATE	The date of the last trade.
LAST TRADED TIME	The time of the last trade. Will be null if the index had no activity on the current day.
TRADED INDICATOR	“Y” if the index traded on the day and “N” if it didn’t.

42 FTSE/JSE TOP 40 NET RISK TARGET TOTAL RETURN INDEX

The FTSE/JSE Top 40 Risk Target Return Index Series is based upon a rules-based framework that tracks the return of an investment strategy which aims to provide an investor with risk targeted exposures to the FTSE/JSE Top 40 Index. The Risk Target Indices make use of the empirical properties of the risk statistic and aim to provide an equity investor access to three different levels of risk exposure for the FTSE/JSE Top 40 Index: 10%, 15% and 20% respectively.

42.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Index Code	1	6 (T)	6
Record type	7	3 (T)	9
Sub type	10	2	11
Continuation sequence number	12	2	13
Run date	14	8	21
Empty padding	22	18	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
RECORD TYPE	The code indicating the type of information contained in the record disseminated - e.g. RTI
SUB TYPE	The Sub Type related to a particular record type - e.g. Sub Type 01.
CONTINUATION SEQUENCE	The sequence number used to indicate row number in the results.
RUN DATE	DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.
DATA (LAYOUTS BELOW)	The relevant record type(s) requested by the user will be given.

42.1.2 Record Type RTI Sub Type 01

FIELD NAME	START POS	LENGTH	END POS
Index Code	40	6 (T)	45
Index Name	46	60 (T)	105
Index Value	106	18 (10.8)	123

FIELD DESCRIPTIONS:

INDEX CODE	Each index is identified by a unique code.
INDEX NAME	The Index name.
INDEX VALUE	Today's Index Value.

43 Annexure A

- **FTSE/JSE Africa Series Dividend Codes**

Code	Type of Dividend	FTSE Dividend Notes
F	Final Dividend	
I	Interim Dividend	
Q	Quarter Dividend	
S	Special Dividend	
M	Miscellaneous dividend	
Y	Annually paid dividend	

- **FTSE/JSE Africa Series Amendment Codes**

Housekeeping Changes

Code	Amendment Note	Notes for service user
NC	Name Change	Former name will appear in notes field.
CU	Currency Change	
CA	Constituent Addition	Includes quarterly review changes and classification changes
CD	Constituent Deletion	Includes quarterly review changes and classification changes
SS	Sub-Sector Change	Sub-Sector Classification code change

Corporate Actions

Code	Amendment Note	Notes for service user
CP	Capital Repayment	Terms included in notes field. as available
CI	Capitalisation Issue	Terms included in notes field. as available
CN	Consolidation	Terms included in notes field. as available
IS	Issue of Shares	*Includes:* Employee Exercise of Options Exercise of Warrants Further Issue Issue for Cash Offer for subscription Satisfaction of loan
CX	Complex Issue	Details of complex issue
RI	Rights Issue	Terms included in notes field. as available
SB	Subdivision	Terms included in notes field. as available
IC	Investibility weight change	
SW	Weighting Change	Used in those indices that have a separate free float / investability weighting and a “portfolio factor” column. This portfolio factor will change from index to index (e.g. equal weighting factor, RAFI factor etc). It indicates that there is a change to this index-specific weighting factor.

43.1 CALCULATION OF THE TOTAL RETURN INDICES (TRI'S)

The Total Return Indices (TRI's) measure total return on the underlying indices. combining both capital performance and reinvested income. The TRI's are calculated using declared dividends except where specified that the TRI is calculated on a net basis.

Although in reality there is a timing delay between the xd date and the receipt of dividends (payment date). it is considered preferable to assume all income is reinvested on the xd date rather than incur the complications of allowing a time lag before (I) reinvestment of the net dividends. and (ii) different and uncertain time lag before reinvestment of any tax reclaimed.

43.2 INTERNATIONAL PRODUCT COUNTRY CODE TRANSLATION

The fields in the ***International products*** which indicate a country code are translated from the original value sent by FTSE. The output value is compliant with the ISO standard 3166-1 (Alpha 2) defining two-letter country codes (for more details, visit this definition).

FTSE Country Code	***Country Name***	***ISO 3166-1 (ALPHA 2) Code***
AU	Australia	AU
BELG	Belgium	BE
CAN	Canada	CA
DEN	Denmark	DK
FIN	Finland	FI
FRA	France	FR
GER	Germany	DE
GRC	Greece	GR
HK	Hong Kong	HK
IRE	Ireland	IE
ISR	Israel	IL
ITA	Italy	IT
JA	Japan	JP
KOR	Republic of Korea (South Korea)	KR
NETH	Holland	NL
NOR	Norway	NO
NZ	New Zealand	NZ
OEST	Austria	AT
PTL	Portugal	PT
SI	Singapore	SG
SP	Spain	ES
SWED	Sweden	SE
SWIT	Switzerland	CH
UK	Great Britain and Northern Ireland	GB
USA	United States of America	US