



**PRODUCT SPECIFICATION**

**FTSE/JSE Capped Series Tracker Product**



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### **PRODUCT SPECIFICATION**

- ***File Name***

JSTC*ddmm*.csv

(where *ddmm* is effective date and month)

- ***Service Timing***

Updated daily, available 17:30 hours (GMT or British Summertime as applicable).

*Please note the date of file is the 'effective date' for the amendments*

## FTSE/JSE Capped Series Tracker Product

### *File Content*

Fields included are as follows:

#### **JSETCK01 - Index level data**

<b>Field</b>	<b>Description</b>	<b>Decimal Places</b>
FTSE Index Marker	FTSE codes for the FTSE/JSE Africa Index Series	
Previous Number of Constituents	Number of lines of stock included in index calculation (including secondary lines), for previous day's close market capitalisation calculation	0
New Number of Constituents	Number of lines of stock included in index calculation (including secondary lines), for adjusted previous day's close market capitalisation calculation	0
Previous Market Capitalisation	Market capitalisation in Rand millions, at previous day's close	6
New Market Capitalisation	Market capitalisation in Rand millions, adjusted previous days close	6
Previous Divisor	Previous day's index divisor in Rand millions	6
New Divisor	Today's index divisor in Rand millions	6
XD Adjustment Value	Today's XD adjustment figure	3

#### **JSETCK02 - (Stock level data - weighting amendments)**

<b>Field</b>	<b>Description</b>	<b>Decimal Places</b>
Cons Code	Constituent identification code	
Security	Name of company	
TIDM	Stock Exchange mnemonic code (EPIC)	
ISIN	ISIN number	
Country Code	Country code for constituents	
Exchange Code	Exchange source code	
ISO Code	ISO Currency Code for constituent	
FTSE Index Code	FTSE codes for the FTSE/JSE Africa Index Series	
Closing Subsector	Old ICB 4-digit Subsector code	
New Subsector Code	New ICB 4-digit Subsector code	
Closing Price	Last automatically executed trade prior to the market close - in Rand	6
Price Adjustment Factor	Price adjustment factor	6
Adjusted Price	Share price in currency indicated, after weighting amendment	6
Closing shares in Issue	Shares in issue figure at index close	0
New shares in Issue	New Shares in Issue figure	0
Closing Investibility Weighting	% of shares in issue included in index calculation (determined either by free float rule or share capping)	6

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New Investibility Weighting	% of shares in issue included in index calculation (determined either by free float rule or share capping)	6
Secondary Line	Indicates that a secondary line related to this company is included in calculation	
FTSE Amendment Code	FTSE code for weighting and housekeeping amendments	
FTSE Amendment Notes	Details, where available, on FTSE amendment code	