



PRODUCT SPECIFICATION

**FTSE/JSE Style Index Series
CONSTITUENT LIST SERVICE**



PRODUCT SPECIFICATION FTSE/JSE Style Index Series CONSTITUENTS

CONTENTS	
<i>Description</i>	<i>Page Reference</i>
Product Specification	3-4
- File Names	3
- Service Timing	3
- File Content	3-4
Data Delivery and Format	Appendix A
- Client Services	
- File Format	
- Data Format & Delivery	
FTSE Reference Codes	Appendix B

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FTSE/JSE Style Index Series CONSTITUENTS

PRODUCT SPECIFICATION

- **File Name**

FTSE/JSE Style Constituent Product ZSTC.*ddmm*.csv

(where *ddmm* is effective date and month)

- **Service Timing**

Available 17:30 hours (GMT or British Summertime as applicable).

- **File Contents**

Field	Description	Decimal Places
Cons Code	Constituent identification code	
ISIN	ISIN Code	
TIDM	Stock Exchange mnemonic code (EPIC)	
Company Name	Name of index constituent	
Index Marker	Indices of which company is a constituent – see Range above (ie J200 = FTSE/JSE Top 40)	
Country Code	Country code for constituents	
Exchange Code	Primary Exchange code for constituent	
ISO Code	ISO currency code for constituent	
Subsector Code	ICB 4-digit Subsector code	0
Secondary Line	Indicates that 2 lines of stock are used for this company (Y/N)	
Price (Rand)	Closing price in Rand	Up to 6
Number of shares in issue (outstanding)	Actual number of shares in issue	0
Rand Market Capitalisation (gross)	Market Capitalisation in Rand's millions at index close (gross ie not adjusted for investibility weighting factor)	6
Investibility Weighting Factor	Percentage of shares in issue included in index calculation (determined by free float rule)	6
Rand Market Capitalisation (net)	(Net i.e. including investibility weighting factor or market capitalisation used in index calculation in Rand's millions)	6
% Weighting within All-Share Index	% Weighting within FTSE/JSE All-Share Index	6
% Weighting within Industry	% Weighting within FTSE/JSE All-Share ICB Industry	6
% Weighting within Sector	% Weighting within FTSE/JSE All-Share ICB Sector	6
Dividend Yield %	% Dividend Yield per stock	2
3 Year Historical 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. Sales are generally adjusted to exclude excise taxes, sales from non-operating activities and discontinued operations in addition to sales generated by associated companies.	Up to 15 (Blank field if no data)
3 Year Historical EPS	3 Year Historic EPS Growth is the average of the company's three	Up to 15

FTSE/JSE Style Index Series CONSTITUENTS

Growth	most recent consecutive absolute EPS annual growth values. Annual earnings per share (EPS) are 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.	(Blank field if no data)
IBES 2 Year Fwd Sales Estimates	IBES 2 Year Forward Sales Estimates Sales 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.	Up to 15 (Blank field if no data)
IBES 2 Year Fwd EPS Estimates	IBES 2 Year Forward Earning per Share Estimates EPS estimates are generally based on net income from continuing operations divided by weighted average shares outstanding for the year.	Up to 15 (Blank field if no data)
Return on Equity	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 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).	Up to 15 (Blank field if no data)
Price to Book	Price to Book (P/B) 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.	Up to 15 (Blank field if no data)
Price to Sales	Price to Sales (P/S) is a company's most recent annual sales value divided by the company's market capitalisation at the review date.	Up to 15 (Blank field if no data)
Price to Cash Flow	Price to Cash Flow (P/CS) 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.	Up to 15 (Blank field if no data)
Value Weight Factor	Constituent's Value weighting factor	6
Growth Weight Factor	Constituent's Growth weighting factor	6
Mkt Cap (USD) Value	Market Capitalisation in US\$ millions at index close after applying value factor	6
Mkt Cap (USD) Growth	Market Capitalisation in US\$ millions at index close after applying growth factor	6
% Weighting within All-Share Growth Index	% Weighting within FTSE/JSE All-Share Growth Index	6
% Weighting within All-Share Value Index	% Weighting within FTSE/JSE All-Share Value Index	6
Value Ranking	Value Ranking (VR) is the calculated average of the four value fundamental data points, or average of a partial if not all available.	Up to 15
Growth Ranking	Growth Ranking (GR) is the calculated average of the four value fundamental data points, or average of a partial if not all available.	Up to 15
Overall Style Ranking	Overall Style Ranking (OSR) is the calculated average of the Growth Ranking and Value Ranking.	Up to 15