



PRODUCT SPECIFICATION

FTSE/JSE Africa TRACKER SERVICE



**PRODUCT SPECIFICATION
FTSE/JSE Africa TRACKER**

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Contact Details:

FTSE
FTSE, 12th Floor, 10 Upper Bank Street, Canary Wharf
LONDON E14 5NP

Client Support: + 44 (0)20 7866 1810 or email info@ftse.com
Systems Support: + 44 (0)20 7866 1810 or email systems@ftse.com

Or

The JSE Limited
One Exchange Square, Gwen Lane, Sandown

Indices Department : +(2711) 520 7702 or +(2711) 520 7137 or
[email indices@jse.co.za](mailto:indices@jse.co.za)

PRODUCT SPECIFICATION

- ***File Name***

ZATR*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 Africa Series TRACKER

File Content

Fields included are as follows:

JSETCK01 - Index level data

<u>Field</u>	<u>Description</u>	<u>Decimal Places</u>
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)

<u>Field</u>	<u>Description</u>	<u>Decimal Places</u>
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	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 index at index close	0
New Shares in Issue	New Shares in index figure	0
Closing Investibility Weighting used in Index Calculation	% 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 used in Calculation	% 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	

JSETCK03 - (Stock level data - Ex-dividend changes)

<u>Field</u>	<u>Description</u>	<u>Decimal Places</u>
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	
Current Closing Shares in Issue	Shares in index at index close	0
Current Investibility Weighting	% of shares in index included in index calculation (determined either by free float rule or share capping)	2
Secondary Line	Indicates that a secondary line related to this company is included in calculation	
EX-Dividend Date	Date the security is XD	
Dividend Amount	Dividend amount in currency indicated	6
ISO Currency	Currency code for dividend payment	
FTSE Index Codes	FTSE codes for the FTSE /JSE Africa Index Series	
XD Adjustment Values	Value for adjustment factor	3
FTSE Dividend Code	FTSE code for the types of dividend payment	
FTSE Dividend Notes	Details, where available, on FTSE dividend payment	