

# PRODUCT SPECIFICATION

FTSE/JSE RAFI Index Series

FTSE/JSE RAFI 40 Index  
FTSE/JSE RAFI All-Share Index

Five Day Tracker Service



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## INDEX SPECIFICATION

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### INDEX DESCRIPTION

- The FTSE/JSE RAFI Index Series, calculated in association with Research Affiliates is a family of indices using specific fundamental factors that weights index constituents, rather than market capitalization. The weights are therefore not dependant upon price-based stock market based valuations.

### INDEX ATTRIBUTES

- The following index table shows the specifications of the index and the attributes.
  - FTSE/JSE RAFI 40 Index

Index Specification	Attribute
Index Name	FTSE/JSE RAFI 40 Index
Base Date	16 March 2007
Start Date	16 March 2007
Base Index Currency	Rand
Base Value	5000

- FTSE/JSE RAFI All-Share Index

Index Specification	Attribute
Index Name	FTSE/JSE RAFI All-Share Index
Base Date	16 March 2007
Start Date	16 March 2007
Base Index Currency	Rand
Base Value	5000

## PRODUCT SPECIFICATION

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### FILE RANGE

Index Name	Index Code (Marker)
FTSE/JSE RAFI 40 Index	J260
FTSE/JSE RAFI All-Share Index	J263

### FILE NAME

File Name	File Name and Extension
FTSE/JSE RAFI 40 Index Five Day Tracker Service	<i>fjrfddmm.csv*</i>
FTSE/JSE RAFI All-Share Index Five Day Tracker Service	<i>fjafddmm.csv</i>

(\*Where *ddmm* is effective date and month)

### FILE DDS PATH

ftp://data.ftse.com/data/jse\_rafi/five\_day\_tracker

### SERVICE TIMING

All files are available by 16:30 GMT.

## PRODUCT SPECIFICATION

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### FILE CONTENT

- *fjrfddmm.csv*
- *fjafddmm.csv*

Field	Description	Example	Decimal Places	Data Type	Mandatory (Y/N)
Value Date	Value date of the file	27/08/2007		Date time	N
Effective Date	Date in which change data displayed will be effective	27/08/2007		Date time	N
Cons Code	Constituent identification code	C20350		String	N
Constituent Name	Name of company	"Mittal Steel South Africa"		String	N
TIDM	Stock Exchange mnemonic code (EPIC)	"108W"		String	N
ISIN	ISIN number	ZAE000064044		String	N
Country Code	Country code for constituents	SAF		String	N
Exchange Code	Exchange source code	KSJ		String	N
ISO Code	ISO Currency Code for constituent	ZAR		String	N
FTSE Index Code	FTSE codes for the FTSE/JSE RAFI Index	J260		String	N
Closing Subsector	Old ICB 4-digit Subsector code			Integer	N
New Subsector	New ICB 4-digit Subsector code			Integer	N
Closing Price	Last automatically executed trade prior to the market close - in Rand	129.100000	6	Float	N
Price Adjustment Factor	Price adjustment factor	0.920914	6	Float	N
Adjusted Price	Share price in currency indicated, after weighting amendment	118.890000	6	Float	N
Closing Shares In Issue	Shares in index at index close		0	Integer	N
New Shares In Issue	New Shares in index figure		0	Integer	N
Closing Investibility Weight	% of shares in issue included in index calculation		6	Percentage	N
New Investibility Weight	% of shares in issue included in index calculation		6	Percentage	N
Previous RAFI Factor	Previous RAFI Factor applied to the market capitalisation in issue included in the Indices at close		6	Float	
New RAFI Factor	New RAFI Factor applied to the market capitalisation in issue included in the Indices at close		6	Float	
Secondary Line	Indicates that a secondary line related to this company is included in calculation			String	N
FTSE Amendment Code	FTSE code for weighting and housekeeping amendments	CP		String	N
FTSE Amendment Notes	Details, where available, on FTSE amendment code	Cap Repayment of ZAR 10.21		String	N

## FILE EXAMPLE

- ***fjrfddmm.csv***

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FTSE/JSE RAFI 40 Index Five Day Tracker Service

Value Date,Effective Date,Cons Code,Constituent Name,TIDM,ISIN,Country Code,Exchange Code,ISO Code,FTSE Index Code,Closing Subsector,New Subsector,Closing Price,Price Adjustment Factor,Adjusted Price,Closing Shares In Issue,New Shares In Issue,Closing Investibility Weight,New Investibility Weight,Previous RAFI Factor,New RAFI Factor,Secondary Line,Amendment Code,Amendment Notes  
27/08/2007,29/08/2007,C73132,"Investec  
PLC","11RW",GB00B17BBQ50,SAF,KSJ,ZAR,J260,,,76.020000,,,381613207,422065674,,,,,IS,  
27/08/2007,27/08/2007,C20350,"Mittal Steel South  
Africa","108W",ZAE000064044,SAF,KSJ,ZAR,J260,,,129.100000,0.920914,118.890000,,,,,,CP,Cap  
Repayment of ZAR 10.21  
XXXXXXXXXX

## FILE EXAMPLE

- ***fjafddmm.csv***

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FTSE/JSE RAFI All-Share Index Five Day Tracker Service

Value Date,Effective Date,Cons Code,Constituent Name,TIDM,ISIN,Country Code,Exchange Code,ISO Code,FTSE Index Code,Closing Subsector,New Subsector,Closing Price,Price Adjustment Factor,Adjusted Price,Closing Shares In Issue,New Shares In Issue,Closing Investibility Weight,New Investibility Weight,Previous RAFI Factor,New RAFI Factor,Secondary Line,Amendment Code,Amendment Notes  
31/03/2008,31/03/2008,C39213,"ElementOne","105M",ZAE000115887,SAF,KSJ,ZAR,J263,,,,,,,,,,,,,NC,Avu  
sa

## VERSION HISTORY

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### Product Specification Document Version History

- Version 1.0 - Initial Product Specification - August 2007
- Version 2.0 - Updated to include FTSE/JSE RAFI All-Share Index – March 2008

## FTSE CONTACT DETAILS

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## APPENDIX A

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***Note that housekeeping changes will appear above corporate actions in the file.***

### Housekeeping Changes

CODE	FTSE Amendment Note	Notes for service user
CA	Constituent Addition	Includes quarterly review changes and classification changes
CD	Constituent Deletion	Includes quarterly review changes and classification changes
NC	Name Change	Former name will appear in notes field
SC	SEDOL Change	Former SEDOL code will appear in notes field
CS	CUSIP Change	Former CUSIP code will appear in notes field
CU	Currency Change	Former currency will appear in notes field
SS	Subsector Change	Subsector Classification Code Change
IC	Investability weight change	Terms included in notes field, as available
SW	Share Weight Change	
MC	EPIC Change	Former EPIC code will appear in notes field

### Corporate Actions

CODE	FTSE 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
RI*	Rights Issue	Terms included in notes field, as available
SB	Subdivision	Terms included in notes field, as available
CX*	Complex	
CN	Consolidation	Terms included in notes field, as available
IS	Share Change	Includes: Employee shares Exercise of Options Exercise of Warrants Further Issue Issue for Cash Offer for subscription Satisfaction of loan Merger Placing Scheme of Arrangement Vendor Consideration Buy-back Cap in lieu of dividend Company Reorganisation Conversion of shares Exchange Offer

\*indicates Corporate Action types which will not appear until one-day prior to implementation.