

PRODUCT SPECIFICATION

FTSE/JSE RAFI Index Series

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

Constituent Service

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INDEX SPECIFICATION

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

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 Constituent Service	<i>fjrcddmm.csv</i>
FTSE/JSE RAFI All-Share Constituent Service	<i>fjacddmm.csv</i>

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

FILE DDS PATH

ftp://data.ftse.com/data/jse_rafi/constituents

SERVICE TIMING

All files are available by 16:30 GMT.

PRODUCT SPECIFICATION

FILE EXAMPLE

- fjrcdmm.csv*

Field	Description	Example	Decimal Places	Data Type	Mandatory (Y/N)
Cons Code	Constituent identification code	C34420		Cons-Leading C	Y
ISIN	ISIN Code	ZAE000067237		String	Y
TIDM	Constituent TIDM	"101N"		String	Y
Constituent Name	Name of index constituent	"Absa Group"		String	Y
Index Marker	Index of which company is a constituent	J260		String	Y
Country Code	Country code for constituents	SAF		String	Y
Exchange Code	Primary Exchange code for constituent	KSJ		String	Y
ISO Code	ISO currency code for constituent	ZAR		String	Y
Subsector Code	ICB 4-digit Subsector code	8355	0	Integer	Y
Secondary Line	Indicates that 2 lines of stock are used for this company (Y/N)	N		String	Y
Price (Rand)	Closing price in Rand	128.640000	Up to 6	Float	Y
Shares in issue	Number of shares in index	666855074	0	Integer	Y
Mkt Cap (RAND) before investibility weighting	Market Capitalisation in Rand's millions at index close before applying investibility weight restraint factor	85784.236719	6	Float	Y
Investibility Weighting Factor	Percentage of market cap included in index calculation	50.000000%	6	Percentage	Y
RAFI Factor	RAFI Fundamental weight factor	0.393941	6	Float	Y
Mkt Cap (RAND) after RAFI investibility weighting	Market Capitalisation in Rand's millions at index close after applying RAFI Fundamental weight factor and the investibility weight factor	16896.966873	6	Float	Y
% wght FTSE/JSE RAFI 40 Index	% Weighting within the FTSE/JSE RAFI 40 Index	2.6418810%	6	Percentage	Y
Dividend Yield %	% Dividend Yield per stock	3.93%	2	Percentage	Y

- fjrcdmm.csv*

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FTSE/JSE RAFI 40 Index Constituent Service

Cons Code,ISIN,TIDM,Constituent Name,Index Marker,Country Code,Exchange Code,ISO Code,Subsector Code,Secondary Line,Price (Rand),Shares in issue,Mkt Cap (RAND) before investibility weighting,Investibility Weighting Factor,RAFI Factor,Mkt Cap (RAND) after RAFI investibility weighting,% wght FTSE/JSE RAFI 40 Index,Dividend Yield %
C34420,ZAE000067237,"101N","Absa Group",J260,SAF,KSJ,ZAR,8355,N,128.640000,666855074,85784.236719,50.000000%,0.393941,16896.966873,2.641881%,3.93%
XXXXXXXXXX

PRODUCT SPECIFICATION

FILE EXAMPLE

- *fjacddmm.csv*

Field	Description	Example	Decimal Places	Data Type	Mandatory (Y/N)
Cons Code	Constituent identification code	C01309		Cons-Leading C	Y
ISIN	ISIN Code	ZAE000000220		String	Y
TIDM	Constituent TIDM	103J		String	Y
Constituent Name	Name of index constituent	AECI		String	Y
Index Marker	Index of which company is a constituent	J263		String	Y
Country Code	Country code for constituents	SAF		String	Y
Exchange Code	Primary Exchange code for constituent	KSJ		String	Y
ISO Code	ISO currency code for constituent	ZAR		String	Y
Subsector Code	ICB 4-digit Subsector code	1357	0	Integer	Y
Secondary Line	Indicates that 2 lines of stock are used for this company (Y/N)	N		String	Y
Price (Rand)	Closing price in Rand	64	Up to 6	Float	Y
Shares in issue	Number of shares in index	1.21E+08	0	Integer	Y
Mkt Cap (RAND) before investibility weighting	Market Capitalisation in Rand's millions at index close before applying investibility weight restraint factor	7727.525	6	Float	Y
Investibility Weighting Factor	Percentage of market cap included in index calculation	100.00%	6	Percentage	Y
RAFI Factor	RAFI Fundamental weight factor	0.029242	6	Float	Y
Mkt Cap (RAND) after RAFI investibility weighting	Market Capitalisation in Rand's millions at index close after applying RAFI Fundamental weight factor and the investibility weight factor	225.9702	6	Float	Y
% wght FTSE/JSE RAFI All-Share Index	% Weighting within the FTSE/JSE RAFI All-Share Index	0.28%	6	Percentage	Y
Dividend Yield %	% Dividend Yield per stock	3.33%	2	Percentage	Y

- *fjacddmm.csv*

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FTSE/JSE RAFI All-Share Constituent Service

Cons Code,ISIN,TIDM,Constituent Name,Index Marker,Country Code,Exchange Code,ISO Code,Subsector Code,Secondary Line,Price (Rand),Shares in issue,Mkt Cap (RAND) before investibility weighting,Investibility Weighting Factor,RAFI Factor,Mkt Cap (RAND) after RAFI investibility weighting,% wght FTSE/JSE RAFI All-Share Index,Dividend Yield %
C01309,ZAE000000220,"103J","AECI",J263,SAF,KSJ,ZAR,1357,N,64.000000,120742578,7727.524992,100.000000%,0.029242,225.970203,0.284959%,3.33%

VERSION HISTORY

Product Specification Document Version History

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

FTSE CONTACT DETAILS

Europe

London

FTSE
12th Floor
10 Upper Bank Street
Canary Wharf
London E14 5NP
Tel: +44 (0)20 7866 1810
Fax: +44 (0)20 7866 8958

Frankfurt

FTSE
Nibelungenplatz 3
60318 Frankfurt
Germany
Tel: +49 69 156 85144
Fax: +49 69 555 743

Paris

FTSE
40 rue la Boetie
Paris 75008
France
Tel: +33 (0)1 53 76 82 88
Fax: +33 (0)1 53 76 82 71

Madrid

FTSE
Paseo de la Castellana, 66
28046 Madrid
Spain
Tel: +34 91 411 37 87
Fax: +34 679 47 65 60

Client Services and General Enquiries

Tel: +44 (0)20 7866 1810
E-mail: info@ftse.com

Asia Pacific

Hong Kong

FTSE
Suite 2903-2909
29th Floor
Two International Finance Centre
No.8 Finance Street
Central, Hong Kong
Tel: +852 2230 5800
Fax: +852 2230 5804

Tokyo

FTSE
Yamato Seimei Building 21F
1-1-7 Uchisaiwaicho
Chiyoda-Ku
Tokyo
Tel: +81 3 3581 2811
Fax: +81 3 3581 1423

Client Services and General Enquiries

Tel: +852 2230 5800
E-mail: info@ftse.com

Americas

New York

FTSE Americas Inc.
1330 Avenue of The Americas
10th Floor
New York 10019
USA
Tel: +(1) 212 641 6160
Fax: +(1) 212 641 6190

San Francisco

FTSE Americas Inc.
Suite 200
251 Post Street
San Francisco, Calif. 94108
USA
Tel: +(1) 415 445 5660
Fax: +(1) 415 445 5666