



PRODUCT SPECIFICATION

**FTSE/JSE Style Index Series
TRACKER SERVICE**



FTSE/JSE Style Index Series TRACKER

PRODUCT SPECIFICATION FTSE/JSE Style Index TRACKER

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PRODUCT SPECIFICATION

- ***File Name***

FTSE/JSE Style Tracker Product	ZSTT <i>ddmm</i> .csv
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(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

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File Content

Fields included are as follows:

JSETCK01 - Index level data

Field	Description	Decimal Places
FTSE Index code	FTSE codes for the FTSE/JSE Style 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, at previous day's close	6
New Market Capitalisation	Market capitalisation in Rand, adjusted previous days close	6
Previous divisor	Previous day's index divisor in Rand	6
New divisor	Today's index divisor in Rand	6
XD Adjustment Value	Today's XD adjustment figure	3

JSETCK02 - (Stock level data - weighting amendments)

Field	Description	Decimal Places
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 Style Index Series	
Closing Subsector Code	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 Outstanding	Shares in issue figure at index close	0
New shares in issue Outstanding	New Shares in Issue figure	0
Closing Investibility	% of shares in issue included in index calculation	6

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Weighting used in Index Calculation	(determined either by free float rule or share capping)	
New Investibility Weighting used in Index 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 Code notes	Details, where available, on FTSE amendment code notes	
Growth Weight Factor	Constituent's Growth weighting factor	6
Value Weight Factor	Constituent's Value weighting factor	6

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

Field	Description	Decimal Places
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 issue figure at index close	0
Current Investibility weighting used in index calculation	% of shares in issue 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 Style Index Series	
XD adjustment value	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	