Indices Value added

Non-Live Data Products Specifications

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1 VERSION CONTROL

Version	Author	Date	Reason for Change
1.0	Tshepo Modise	February 2021	Initial Document Publication
2.0	Tshepo Modise	March 2021	Addition of Daily Index Movements

2 DISCLAIMER

This document is provided strictly for informational purposes solely for developing or operating systems for your use that interact with the market data systems of the JSE. The JSE reserves the right to withdraw, modify, or replace the specification (or any part thereof) at any time by means of a notice to contracted clients.

To the extent allowed by law, JSE does not (expressly, tacitly or impliedly) guarantee or warrant the availability, sequence, accuracy, completeness, reliability or any other aspect of any of the information contained in, linked to or distributed through this specification, or that the information contained therein is up to date.

3 INTRODUCTION

This document contains the file specifications of FTSE/JSE Index files that comprise of data on Index movements in the following Index products:

1. Valuations
2. Constituents
3. Tracker
4. Opening Constituents
5. Five Day Tracker

Prospective subscribers that are interested in subscribing to a data file(s) must contact the Market Data Department in writing via MDSalesTeam@jse.co.za.

3.1 FTP SITE AND FOLDERS

Data files are made available via the Information Delivery Portal (IDP), which is the JSE's primary client facing FTP server. IDP is access controlled so access to it requires an approved IDP userid and password.

When connecting to the IDP portal, users will be allowed access using different protocols. Please refer to the Information Delivery Portal Connectivity document:
https://www.jse.co.za/services/market-data/technical-documents

Access to the IDP FTP server is granted as per the following process.

3.2 CONFIRMATION OF USER ID AND PASSWORD

1. If you are a new IDP user, a representative from the JSE Market Data Support will provide you with your User name and password
2. A Market Data Account Manager from the Information Services Division will contact you to confirm receipt of the data file(s), User ID and Password.
3. The onus is on you to test as soon as you have received the above-mentioned information to ensure that you can successfully access the IDP server.

Should you experience any problems relating to the information communicated to you or the actual testing using the provided information, please contact the under-mentioned persons for assistance:

1.	Client Service Centre	011 520 7777 / 7799
2.	Market Data Department	011 520 7000

4 SECTOR CLASSIFICATION

Securities are classified according to the **ICB Classification** System,

Please refer to the link below for more information regarding the new ICB structure that was introduced on 1 July 2019:

https://www.ftserussell.com/data/industry-classification-benchmark-icb

5 EXPLANATION OF THE INDEX TREATMENT FOR SPECIFIC CORPORATE ACTIONS (DUMMY LINES IN DATA PRODUCTS)

FTSE Russell Rules regarding the use of Dummy Lines in Indices:

1.1. Dummy lines are non-tradable instruments which have been temporarily created by FTSE/JSE in order to reflect a corporate event.

1.2. The use of dummy lines is normally determined on an ad hoc basis and typically results from complexities surrounding a corporate event.

1.3. Where the use of dummy lines is necessary FTSE/JSE provides advance notification either via an Informative Notice published on the FTSE/JSE website. Dummy lines will also be visible within the standard corporate action deliverables when they are being utilized.

1.4. Dummy lines are generally used in order to ensure the index reflects the investor experience or in order to facilitate index replication by index funds.

Under this rule the JSE would add in a dummy line on ex-date to represent the distribution until after settlement date, and then subsequently delete the dummy line and increase the free float in the distributed stock on the same date.

If the distributed instrument is not eligible for index inclusion, the index divisor will change with the deletion of the dummy line.

On the ex-date of the distribution:
- The stock which is distributing its shareholding price will be adjusted.
- This is offset by the addition of a dummy line which corresponds with the value of the distribution – the terms are applied to the share figure and the price is updated nightly to match the close price of the stock which is being distributed.
- Market cap neutral for all holders.

T + 2 from the settlement occurring:
- The dummy line is deleted.
- The stock which has been distributed has it's free float adjusted to reflect the terms distributed into the index.
- Market cap neutral only for the shared indexes.

An ISIN will be generated to contain the word 'DUMMY' in order to distinguish it from other securities.

N.B. Please refer to FTSE Russell Corporate Actions and Events Guide for Market Capitalisation Weighted Indexes on this link: Click Here

6 FILE LOCATIONS

6.1 FILES THAT WILL BE PLACED IN THE IDP FTP SERVER

File Description	FTP Location
Daily Index Statistics	Daily Index Statistics
Weekly Index Statistics	Weekly Index Statistics
Monthly Index Statistics	Monthly Index Statistics
Daily Index Constituents	Daily Index Constituents
Monthly Index Constituents	Monthly Index Constituents
Daily Index Information	Daily Index Information
Daily Index Movements	Daily Index Movements

7 FTSE/JSE INDICES PRODUCT MAKEUP

7.1 DAILY INDEX STATISTICS

CSV Report(s)

Report Name	AAAAv<DDMM>.csv	
Report type	**CSV**	
Delimiter	comma ","	
Section Delimiter	YYYYYYYYYY	
File Delimiter	XXXXXXXXXX	
Total rows	Varies	
Total columns	Fixed – 20	
Heading		
	Actual/<Pattern>/(Example)	**Row, Column**
Report Date	<dd/mm/yyyy>(a) an	1, 1
Report Title	Daily Index Statistics	2, 1
Column headings		4,1-20
	Detail	
Field Name	**Field Description**	**Column No.**
Index Alpha Code	Each index is identified by a unique code	1
Exchange	The exchange the Index is linked to	2
Index Code	Each index is identified by a unique code	3
Index Short Name	The abbreviated version of the index name	4
Index Afrikaans Short Name	The abbreviated version of the Afrikaans index name	5
Index Report Name	The report name of the index	6
Index Afrikaans Report Name	The Afrikaans report name of the index	7
Index Name	The full description of the index	8
Index Afrikaans Name	The full Afrikaans description of the index	9
Index Sequence number	This is the sequence number of the index, and indicates the printing sequence of the index in multiples of ten	10

Highest Index Value	The highest index value achieved during the day	11
Lowest Index Value	The highest index value achieved during the day	12
Previous Day's Index Value	The closing index value of previous business day	13
Total Volume Of Traded Shares	The total volume of shares traded for the index constituents during the day.	14
Total Value Of Traded Shares	The total value of shares traded for the index constituents during the day.	15
Market Capitalisation	The closing total market capital of the index constituents.	16
Index 12 Month High Value	The highest index value, which the index reached over the past 12 months.	17
Date Index Reached High	The date on which the index reached its high over the past 12 months.	18
Index 12 Month Low Value	The lowest index value, which the index reached over the past 12 months.	19
Date Index Reached Low	The date on which the index reached its low over the past 12 months.	20

7.2 WEEKLY INDEX STATISTICS

CSV Report(s)

Report Name	AAAAv<DDMM>.csv	
Report type	**CSV**	
Delimiter	comma ","	
Section Delimiter	YYYYYYYYYY	
File Delimiter	XXXXXXXXXX	
Total rows	Varies	
Total columns	Fixed – 17	
Heading		
	Actual/<Pattern>/(Example)	**Row, Column**
Report Date	<dd/mm/yyyy>(a) an	1, 1
Report Title	Weekly Index Statistics	2, 1
Column headings		4,1-17
	Detail	
Field Name	**Field Description**	**Column No.**
Index Alpha Code	Each index is identified by a unique code	1
Exchange	The exchange the Index is linked to	2
Index Code	Each index is identified by a unique code	3
Current Week Index Value	The closing index value as at the close of the current week	4
Highest Index Value	The highest index value achieved during the week	5
Lowest Index Value	The lowest index value achieved during the week	6
Previous Week's Index Value	The closing index value as at a week ago	7
Date of High	The date on which the highest value was attained during the past week	8
Date of Low	The date on which the lowest value was attained during the past week	9
Total volume of traded shares	This is the sequence number of the index, and indicates the printing sequence of the index in multiples of ten	10
Total value of traded shares	The highest index value achieved during the day	11
Market capitalisation	The highest index value achieved during the day	12

Index 12 Month High Value	The closing index value of previous business day	13
Date Index Reached High	The total volume of shares traded for the index constituents during the day.	14
Index 12 Month Low Value	The total value of shares traded for the index constituents during the day.	15
Date Index Reached Low	The closing total market capital of the index constituents.	16
Index Value A Year Ago	The highest index value, which the index reached over the past 12 months.	17

7.3 MONTHLY INDEX STATISTICS

CSV Report(s)

Report Name	AAAAv<DDMM>.csv	
Report type	**CSV**	
Delimiter	comma ","	
Section Delimiter	YYYYYYYYYY	
File Delimiter	XXXXXXXXXX	
Total rows	Varies	
Total columns	Fixed – 16	
Heading		
	Actual/<Pattern>/(Example)	**Row, Column**
Report Date	<dd/mm/yyyy>(a) an	1, 1
Report Title	Monthly Index Statistics	2, 1
Column headings		4,1-16
	Detail	
Field Name	**Field Description**	**Column No.**
Index Alpha Code	Each index is identified by a unique code	1
Exchange	The exchange the Index is linked to	2
Index Code	Each index is identified by a unique code	3
Current Month Index Value	The closing index value as at the close of the current month	4
Highest Index Value	The highest index value achieved during the week	5
Lowest Index Value	The lowest index value achieved during the week	6
Previous Month Index Value	The closing index value as at a month ago	7
Date of High	The date on which the highest value was attained during the past week	8
Date of Low	The date on which the lowest value was attained during the past week	9
Total volume of traded shares	This is the sequence number of the index, and indicates the printing sequence of the index in multiples of ten	10
Total value of traded shares	The highest index value achieved during the day	11
Market capitalisation	The highest index value achieved during the day	12

Index 12 Month High Value	The closing index value of previous business day	13
Date Index Reached High	The total volume of shares traded for the index constituents during the day.	14
Index 12 Month Low Value	The total value of shares traded for the index constituents during the day.	15
Date Index Reached Low	The closing total market capital of the index constituents.	16

7.4 DAILY INDEX CONSTITUENTS

CSV Report(s)

Report Name	AAAAc<DDMM>.csv	
Report type	**CSV**	
Field Delimiter	comma ","	
Section Delimiter	YYYYYYYYYY	
File Delimiter	XXXXXXXXXX	
Total rows	Varies	
Total columns	Fixed - 7	
Heading		
	Actual/<Pattern>/(Example)	**Row, Column**
Report Date	<dd/mm/yyyy>(a) an	1, 1
Report Title	Daily Index Constituents	2, 1
Column headings		4,1-7
Detail		
Field Name	**Field Description**	**Column No.**
Index Alpha Code	Each index is identified by a unique code	1
Board	The board the Index is linked to	2
Market	The market the Index is linked to	3
Exchange	The exchange the Index is linked to	4
Index Code	Each index is identified by a unique code	5
Equity Alpha Code1	All instrument traded on the market are identified by a unique alpha code	6
Equity Numeric Code	All instruments traded on the market are identified by a unique numeric code	7

7.5 MONTHLY INDEX CONSTITUENTS

CSV Report(s)

Report Name	AAAAc<DDMM>.csv	
Report type	**CSV**	
Field Delimiter	comma ","	
Section Delimiter	YYYYYYYYYY	
File Delimiter	XXXXXXXXXX	
Total rows	Varies	
Total columns	Fixed - 7	
Heading		
	Actual/<Pattern>/(Example)	**Row, Column**
Report Date	<dd/mm/yyyy>(a) an	1, 1
Report Title	Monthly Index Constituents	2, 1
Column headings		4,1-7
Detail		
Field Name	**Field Description**	**Column No.**
Index Alpha Code	Each index is identified by a unique code	1
Board	The board the Index is linked to	2
Market	The market the Index is linked to	3
Exchange	The exchange the Index is linked to	4
Index Code	Each index is identified by a unique code	5
Equity Alpha Code1	All instrument traded on the market are identified by a unique alpha code	6
Equity Numeric Code	All instruments traded on the market are identified by a unique numeric code	7

7.6 DAILY INDEX INFORMATION

CSV Report(s)

Report Name	AAAAc<DDMM>.csv	
Report type	**CSV**	
Field Delimiter	comma ","	
Section Delimiter	YYYYYYYYYY	
File Delimiter	XXXXXXXXXX	
Total rows	Varies	
Total columns	Fixed – 11	
Heading		
	Actual/<Pattern>/(Example)	**Row, Column**
Report Date	<dd/mm/yyyy>(a) an	1, 1
Report Title	Daily Index Information	2, 1
Column headings		4,1-11
Detail		
Field Name	**Field Description**	**Column No.**
Index Alpha Code	Each index is identified by a unique code	1
Exchange	The exchange the Index is linked to	2
Index Code	Each index is identified by a unique code.	3
Effective Date	The date on which the index change becomes effective.	4
Index Status	The code indicating the status of the index on the specified date.	5
Index Short Name	The abbreviated version of the index name.	6
Index Afrikaans Short Name	The abbreviated version of the Afrikaans index name.	7
Index Report Name	The report name of the index	8
Index Afrikaans Report Name	The Afrikaans report name of the index	9
Index Name	The full description of the index.	10
Index Afrikaans Name	The full Afrikaans description of the index.	11

7.7 DAILY INDEX MOVEMENTS

CSV Report(s)

Report Name	AAAAc<DDMM>.csv	
Report type	**CSV**	
Field Delimiter	comma ","	
Section Delimiter	YYYYYYYYYY	
File Delimiter	XXXXXXXXXX	
Total rows	Varies	
Total columns	Fixed – 5	
Heading		
	Actual/<Pattern>/(Example)	**Row, Column**
Report Date	<dd/mm/yyyy>(a) an	1, 1
Report Title	Daily Index Movements	2, 1
Column headings		4,1-5
Detail		
Field Name	**Field Description**	**Column No.**
Index Alpha Code	Each index is identified by a unique code	1
Index Code	Each index is identified by a unique code	2
Exchange	The exchange the Index is linked to	3
Index Value	The value of the index at calculation time	4
Calculation Time	The time at which the index value was calculated	5