

# Indices and Equities Snapshots

## Non-Live Data Products Specifications

**Version:** 1.0

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## 1 VERSION CONTROL

Version	Author	Date	Reason for Change
1.0	Tshepo Modise	February 2021	Initial Document Publication

## 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](mailto: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 its 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
Equities Intraday Snapshot	Equities Intraday Snapshot
Indices Intraday Snapshot	Indices Intraday Snapshot

## 7 FTSE/JSE INDICES PRODUCT MAKEUP

### 7.1 EQUITIES INTRADAY SNAPSHOT

#### CSV Report(s)

<b>Report Name</b>	AAAAv<DDMM>.csv	
<b>Report type</b>	<b>CSV</b>	
<b>Delimiter</b>	comma ",",	
<b>Section Delimiter</b>	YYYYYYYYYYY	
<b>File Delimiter</b>	XXXXXXXXXX	
<b>Total rows</b>	Varies	
<b>Total columns</b>	Fixed – 16	
<b>Heading</b>		
	<b>Actual/&lt;Pattern&gt;/&lt;Example&gt;</b>	<b>Row, Column</b>
<b>Report Date</b>	<dd/mm/yyyy>(a) an	1, 1
<b>Report Title</b>	Daily Index Statistics	2, 1
<b>Column headings</b>		4,1-16
<b>Detail</b>		
<b>Field Name</b>	<b>Field Description</b>	<b>Column No.</b>
Board Code	The board the instrument/sector is linked to	1
Market Code	The market the instrument/sector is linked to	2
Exchange Code	The exchange the instrument/sector is linked to	3
Sub Sector	Industry sub sector	4
Alpha Code	All instruments traded on the market are identified by a unique alpha code	5
Instrument Type	Equity instruments will be “E” for Equities and “O” for Other listed instruments (warrants, ETFs, ETNs, etc.)	6
Instrument Numeric Code	All instruments traded on the market are identified by a unique numeric code	7
Instrument ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally.	8



Instrument Short Name	The abbreviated version of the instrument name.	9
Instrument Long Name	The full name of the instrument	10
Last Traded Price	The highest trade price for the day until the time the snapshot was taken.	11
Last Traded Date	The date of the last trade.	12
Last Traded Time	The time of the last trade.	13
Traded Indicator	"Y" if the instrument traded on the day and "N" if it didn't.	14
Daily Move	The daily move.	15
Daily Move Sign	The daily move sign	16

## 7.2 INDICES INTRADAY SNAPSHOT

### CSV Report(s)

<b>Report Name</b>	AAAAv<DDMM>.csv	
<b>Report type</b>	CSV	
<b>Delimiter</b>	comma ","	
<b>Section Delimiter</b>	YYYYYYYYYYY	
<b>File Delimiter</b>	XXXXXXXXXX	
<b>Total rows</b>	Varies	
<b>Total columns</b>	Fixed – 16	
<b>Heading</b>		
	<b>Actual/&lt;Pattern&gt;/&lt;Example&gt;</b>	<b>Row, Column</b>
<b>Report Date</b>	<dd/mm/yyyy>(a) an	1, 1
<b>Report Title</b>	Indices Intraday Snapshot	2, 1
<b>Column headings</b>		4,1-16
<b>Detail</b>		
<b>Field Name</b>	<b>Field Description</b>	<b>Column No.</b>
Sub Sector	Industry sub sector	4
Index Alpha Code	Current JSE index alpha code	5
Board Code	The board the instrument/sector is linked to	1
Market Code	The market the instrument/sector is linked to	2
Exchange Code	The exchange the instrument/sector is linked to	3
Index Code	The alpha code of the Index.	6
Index Name	The index name	7
Index Value	The value of the index as at snapshot time	8
CI Daily Move	Delta value between the open and closing price value of the specific equity on the specific trading day	9
CI Daily Move Sign	CI daily move sing	10
Total Return Index Value(TRI)	The total return index value of the index	11

TRI Daily Move	Delta value between the open and closing TRI value of the specific equity on the specific trading day	12
TRI Daily Move Sign	The TRI daily sign	13
Last Traded Date	The date of the last trade	14
Last Traded Time	The time of the last trade. Will be null if the index had no activity on the current day.	15
Traded Indicator	"Y" if the index traded on the day and "N" if it didn't.	16