FTSE-JSE
Fixed Income Indices

Market Data Products Specifications

Version: **1.0**

Created by: JSE Market Data Department

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1 VERSION CONTROL

Version	Author	Date	Reason for Change
1.0	Tshepo Modise	1 November 2019	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.

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3 INTRODUCTION

This document contains the file specification of FTSE/JSE Fixed Income Index files for the following FTSE Russell data files for the All Bond (ALBI) and Inflation Linked (CILI) Index families:

1. Close Constituent List;
   a. Daily; and;
   b. Quarterly Reconstitution;

2. Index Valuation;
   a. Daily; and;
   b. Quarterly Reconstitution;

3. Daily 1-day Tracker;

4. Monthly Selection List:
   a. Full list of constituents with Reweighting changes; or;
   b. Full list of constituents with Reweighting and Reconstitution changes.

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.

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.

3.1 CONFIRMATION OF IDP 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

1. Data Product List

Product Name	File Name	File Type	Dissemination Frequency	Dissemination Time	Delivery channel	FTP Location
FTSE/JSE All Bond Index (ALBI)	FJALBIc[yyyymmdd].csv	Close Constituent List	Daily by	19:00	FTP	Close Constituent List
	FJALBIv[yyyymmdd].csv	Index Valuation	Daily by	19:00	FTP	Index Valuation
	FJALBIt[yyyymmdd].csv	1-Day Tracker	Daily by	19:00	FTP	1-Day Tracker
	FJALBIs[yyyymm].csv	Selection List	Monthly before or on the 15th calendar day of the month by 19:00	19:00	FTP	Selection List
	FJALBIcq[yyyymmdd].csv	Constituent List Recon	Quarterly	14:00	FTP	Constituent List Recon
	FJALBIvq[yyyymmdd].csv	Index Valuation Recon	Quarterly	14:00	FTP	Index Valuation Recon
FTSE/JSE Inflation-Linked Index (CILI)	FJCILIc[yyyymmdd].csv	Close Constituent List	Daily by	19:00	FTP	Close Constituent List
	FJCILIv[yyyymmdd].csv	Index Valuation	Daily by	19:00	FTP	Index Valuation
	FJCILIt[yyyymmdd].csv	1-Day Tracker	Daily by	19:00	FTP	1-Day Tracker
	FJCILIs[yyyymm].csv	Selection List	Monthly before or on the 15th calendar day of the month by 19:00	19:00	FTP	Selection List
	FJCILIcq[yyyymmdd].csv	Constituent List Recon	Quarterly	14:00	FTP	Constituent List Recon
	FJCILIvq[yyyymmdd].csv	Index Valuation Recon	Quarterly	14:00	FTP	Index Valuation Recon

4 FTSE / FIXED INCOME INDEX - ALBI

4.1 CLOSE CONSTITUENT LIST

Contains Index Constituent information and analytics data. Files with weekend or public holiday EOD data are generated and made available on the business day before the weekend or public holiday.

CSV Report(s)

Report Name	FJALBIc<YYYYMMDD>.csv		
Report type	**CSV**		
Delimiter	comma ","		
File Delimiter	XXXXXXXXXX		
Total rows	Varies		
Total columns	Fixed - 28		
Heading			
	Actual/<Pattern>/(Example)		**Row, Column**
Report Date	<dd/mm/yyyy>(a) an		1, 1
Report Title	FTSE/JSE All Bond Index Constituent Service		2, 1
Column headings			4,28
Detail			
Field Name	**Field Description**	**Data Type**	**Column No.**
ValuationDate(t)	Valuation date of the reported bond	Date	1
SettlementDate(s)	Bond settlement date, 3 business days after the valuation date (T+3)	Date	2
IndexTicker	Official Index Code	String	3
InstrumentCode	JSE unique identifier of the bond, JSE Bond Code	String	4
CouponRate(gi)	The coupon rate of a bond. This is a nominal coupon rate for fixed rate bonds and a real coupon rate for inflation-linked bonds	Numeric, 3dp	5
MaturityDate	Bond maturity date	Date	6
YieldToMaturity(Yit)	Yield to maturity value of the bond	Numeric, 3dp	7
CleanPrice	The price of the bond at the yield on the settlement date, i.e. T+3 (excluding accrued interest)	Numeric, 5dp	8
AccruedInterest	Interest that has accrued on the bond but not yet been paid out	Numeric, 5dp	9

AllInPrice	The price of a bond at the yield on the settlement date (including accrued interest)	Numeric, 5dp	10
ModifiedDuration(dModit)	Modified Duration	Numeric, 14dp	11
Convexity(Convit)	(Macaulay) Convexity	Numeric, 13dp	12
BooksCloseDate	Next Books Close Date which indicates the start of the ex-coupon period	Date	13
LastInterestPaymentDate(Cit-)	Last Coupon Payment Date	Date	14
NextInterestPaymentDate(Cit)	Next Coupon Payment Date	Date	15
CouponDatePeriod(Hit)	Exact period between the previous and next coupon payment dates, i.e. period over which discounting is performed	Numeric, 16dp	16
DiscountFactor(Dit)	Bond Discount Factor	Numeric, 16dp	17
NominalAmount(Nit)	Nominal amount proportion of the bond on the valuation date	Numeric, 16dp	18
NominalAmountEx(Nitp)	Nominal amount proportion of the bond on the first day of the ex-coupon period	Numeric, 16dp	19
WeightingFactor(Wit)	Weighting factor of the bond, i.e. nominal amount in issue	Numeric, 0dp	20
BondPortion(Bit)	The closing value of the Bond Portion which is the nominal amount in issue of the bond proportional to its weighting factor	Numeric, 16dp	21
BondPortion(BitOpen)	The opening value of the Bond Portion which is the nominal amount in issue of the bond proportional to its weighting factor	Numeric, 16dp	22
ExCoupon(Xit)	Ex-Coupon portion of the bond as at the start of the ex-coupon period and which will be vested in the portfolio, but has not yet been received and re-invested	Numeric, 16dp	23
ValueExCoupon(Vit)	The closing value of a bond’s ex-coupon on any day in its ex-coupon period and discounted in two parts	Numeric, 16dp	24
ValueExCoupon(VitOpen)	The opening value of a bond’s ex-coupon on any day in its ex-coupon period and discounted in two parts	Numeric, 16dp	25
ReinvestmentPortion(Rit)	The value of coupons to be reinvested in the index portfolio	Numeric, 16dp	26
BondContribution(ContBond)	The bond’s contribution to the total return index performance	Numeric, 16dp	27
CashContribution(ContCash)	The bond’s cash contribution to the total return index performance	Numeric, 16dp	28

4.2 1-DAY TRACKER

Contains Index Constituent changes effective on the next day (t+1), such as index membership changes as result of a bond moving from one maturity band to another or quarterly Reconstitution when bonds move between sub-indices or bonds are removed and replaced, and weighting changes as result of monthly Reweighting. Files with weekend or public holiday EOD data are generated and made available on the business day before the weekend or public holiday.

CSV Report(s)

Report Name	FJALBIt<YYYYMMDD>.csv		
Report type	**CSV**		
Delimiter	comma ","		
File Delimiter	XXXXXXXXXX		
Total rows	Varies		
Total columns	Fixed - 10		
Heading			
	Actual/<Pattern>/(Example)		**Row, Column**
Report Date	<dd/mm/yyyy>(a) an		1, 1
Report Title	FTSE/JSE All Bond Index Tracker Service		2, 1
Column headings			4,11
Detail			
Field Name	**Field Description**	**Data Type**	**Column No.**
EffectiveDate	Reweighting/reconstitution effective date	Date	1
IndexTicker	Official Index Code of the headline index	String	2
InstrumentCode	JSE unique identifier of the bond, JSE Bond Code	String	3
Issuer	The issuer of the bond	String	4
CouponRate	The coupon rate of a bond. This is a nominal coupon rate for fixed and floating rate bonds and a real coupon rate for inflation-linked bonds	Numeric, 3dp	5
MaturityDate	Bond maturity date	Date	6
PreviousWeight	Current index weighting factor of the bond if the weight is changing on the reweighting/reconstitution effective date	Numeric, 0dp	7
Weighting Factor	New index weighting factor of the bond as on the reweighting/reconstitution effective date	Numeric, 0dp	8
TermToMaturityIndex	An indicator of the maturity band or term split index the bond is a constituent of.	String	9

	For both ALBI and CILI indices this will be one of: ALBI201 or CILI151 (1-3 years) ALBI203 or CILI153 (3-7 years) ALBI207 or CILI157 (7-12 years) ALBI2012 or CILI1512 (12+ years)		
IssuerClassIndex	An indicator of the sub-index by issuer of which the bond is a constituent of: For the ALBI index this would be one of: ALBI20G (Government Issued (GOVI)) ALBI20O (Bonds in the ALBI but not in the GOVI index (OTHI)) For the CILI index this would be one of: CILI15G (Government Issued (IGOV)) CILI15S (State-owned Enterprise Issued (ISOE)) CILI15C (Corporate Issued (ICOR))	String	10
ChangeNotes	A column with specific notes indicating the type of change reported for the bond: 'Reweighted' if the bond weighting has changed 'Constituent addition' if the bond has been added to an index 'Constituent deletion' if the bond has been removed from an index	String	11

4.3 MONTHLY SELECTION LIST

Contains Index Constituent changes effective on the next day (t+1), such as index membership changes as result of a bond moving from one maturity band to another or quarterly Reconstitution when bonds move between sub-indices or bonds are removed and replaced, and weighting changes as result of monthly Reweighting. Files with weekend or public holiday EOD data are generated and made available on the business day before the weekend or public holiday.

CSV Report(s)

Report Name	FJALBIs<YYYYMMDD>.csv		
Report type	**CSV**		
Delimiter	comma ","		
File Delimiter	XXXXXXXXXX		
Total rows	Varies		
Total columns	Fixed - 10		
Heading			
	Actual/<Pattern>/(Example)		**Row, Column**
Report Date	<dd/mm/yyyy>(a) an		1, 1
Report Title	FTSE/JSE All Bond Index Constituent Selection Service		2, 1
Column headings			4,11
Detail			
Field Name	**Field Description**	**Data Type**	**Column No.**
EffectiveDate	Reweighting/reconstitution effective date	Date	1
IndexTicker	Official Index Code of the headline index	String	2
InstrumentCode	JSE unique identifier of the bond, JSE Bond Code	String	3
Issuer	The issuer of the bond	String	4
CouponRate	The coupon rate of a bond. This is a nominal coupon rate for fixed and floating rate bonds and a real coupon rate for inflation-linked bonds	Numeric, 3dp	5
MaturityDate	Bond maturity date	Date	6
PreviousWeight	Current index weighting factor of the bond if the weight is changing on the reweighting/reconstitution effective date	Numeric, 0dp	7
Weighting Factor	New index weighting factor of the bond as on the reweighting/reconstitution effective date	Numeric, 0dp	8

TermToMaturityIndex	An indicator of the maturity band or term split index the bond is a constituent of. For both ALBI and CILI indices this will be one of: ALBI201 or CILI151 (1-3 years) ALBI203 or CILI153 (3-7 years) ALBI207 or CILI157 (7-12 years) ALBI2012 or CILI1512 (12+ years)	String	9
IssuerClassIndex	An indicator of the sub-index by issuer of which the bond is a constituent of: For the ALBI index this would be one of: ALBI20G (Government Issued (GOVI)) ALBI20O (Bonds in the ALBI but not in the GOVI index (OTHI)) For the CILI index this would be one of: CILI15G (Government Issued (IGOV)) CILI15S (State-owned Enterprise Issued (ISOE)) CILI15C (Corporate Issued (ICOR))	String	10
ChangeNotes	A column with specific notes indicating the type of change reported for the bond: 'Reweighted' if the bond weighting has changed 'Constituent addition' if the bond has been added to an index 'Constituent deletion' if the bond has been removed from an index	String	11

4.4 INDEX VALUATION

Contains Index values, returns and analytics data. Files with weekend or public holiday EOD data are generated and made available on the business day before the weekend or public holiday.

CSV Report(s)

Report Name	FJALBIv<YYYYMMDD>.csv		
Report type	**CSV**		
Delimiter	comma ","		
File Delimiter	XXXXXXXXXX		
Total rows	Varies		
Total columns	Fixed - 21		
Heading			
	Actual/<Pattern>/(Example)		**Row, Column**
Report Date	<dd/mm/yyyy>(a) an		1, 1
Report Title	FTSE/JSE All Bond Index Valuation Service		2, 1
Column headings			4,21
Detail			
Field Name	**Field Description**	**Data Type**	**Column No.**
ValuationDate	Calculation or valuation date of index level data reported	Date	1
IndexTicker	Official Index Code	String	2
CleanPriceIndex	Index value representing the capital value of the bond portfolio without interest accrued or paid coupons	Numeric, 16dp	3
AllInPriceIndex	All-In price index value representing the capital value of the bond portfolio including accrued interest and coupon reinvestments	Numeric, 16dp	4
TotalReturnIndex	Total return index value of the index portfolio	Numeric, 16dp	5
KFactorCleanPrice	Clean price index K-factor as on the index valuation date	Numeric, 16dp	6
KFactorCleanPriceNext	Clean price index K-factor as on the next index valuation date	Numeric, 16dp	7
KFactorAllInPrice	All-In price index K-factor as on the index valuation date	Numeric, 16dp	8
KFactorAllInPriceNext	All-In price index K-factor as on the next index valuation date	Numeric, 16dp	9
KFactorTotalReturn	Total return index K-factor as on the index valuation date	Numeric, 16dp	10
KFactortTotalReturnNext	Total return index K-factor as on the next index valuation date	Numeric, 16dp	11

CouponYield	Annual interest yield on the price index	Numeric, 16dp	12
AverageYield	Average yield attained by the index	Numeric, 16dp	13
ModifiedDuration(dMod)	Modified Duration of the index	Numeric, 6dp	14
Convexity(Conv)	(Macaulay) Convexity of the index	Numeric, 6dp	15
BondPortion(Bt)	Aggregated value of the Bond Portion (Bit) of each bond in the index, i.e. a portfolio of bonds held in nominal amounts on the valuation date	Numeric, 16dp	16
CashPortion(Ct)	The aggregated closing value of the Ex-Coupon of each bond in the index and which are vested in the portfolio (based on holdings in the bonds at the start of their ex-coupon periods), but have not yet been received and re-invested.	Numeric, 16dp	17
ReinvestmentPortion(Rt)	The aggregated value of the coupons to be reinvested in the index and re-invested at the first opportunity thereafter	Numeric, 16dp	18
YearToDateTotalReturn	Year to Date return on the total return index	Numeric, 2dp	19
MonthToDateTotalReturn	Month to Date return on the total return index	Numeric, 2dp	20
YearOnYearTotalReturn	Year on Year (yearly) return on the total return index	Numeric, 2dp	21

4.5 CONSTITUENT LIST RECON

Contains Index Constituent information and analytics data on the quarterly reconstitution

CSV Report(s)

Report Name	FJALBIcq<YYYYMMDD>.csv		
Report type	**CSV**		
Delimiter	comma ","		
File Delimiter	XXXXXXXXXX		
Total rows	Varies		
Total columns	Fixed - 28		
Heading			
	Actual/<Pattern>/(Example)		**Row, Column**
Report Date	<dd/mm/yyyy>(a) an		1, 1
Report Title	FTSE/JSE All Bond Index Constituent Reconstitution Service		2, 1
Column headings			4,28
Detail			
Field Name	**Field Description**	**Data Type**	**Column No.**
ValuationDate(t)	Valuation date of the reported bond	Date	1
SettlementDate(s)	Bond settlement date, 3 business days after the valuation date (T+3)	Date	2
IndexTicker	Official Index Code	String	3
InstrumentCode	JSE unique identifier of the bond, JSE Bond Code	String	4
CouponRate(gi)	The coupon rate of a bond. This is a nominal coupon rate for fixed rate bonds and a real coupon rate for inflation-linked bonds	Numeric, 3dp	5
MaturityDate	Bond maturity date	Date	6
YieldToMaturity(Yit)	Yield to maturity value of the bond	Numeric, 3dp	7
CleanPrice	The price of the bond at the yield on the settlement date, i.e. T+3 (excluding accrued interest)	Numeric, 5dp	8
AccruedInterest	Interest that has accrued on the bond but not yet been paid out	Numeric, 5dp	9
AllInPrice	The price of a bond at the yield on the settlement date (including accrued interest)	Numeric, 5dp	10
ModifiedDuration(dModit)	Modified Duration	Numeric, 14dp	11
Convexity(Convit)	(Macaulay) Convexity	Numeric, 13dp	12

BooksCloseDate	Next Books Close Date which indicates the start of the ex-coupon period	Date	13
LastInterestPaymentDate(Cit-)	Last Coupon Payment Date	Date	14
NextInterestPaymentDate(Cit)	Next Coupon Payment Date	Date	15
CouponDatePeriod(Hit)	Exact period between the previous and next coupon payment dates, i.e. period over which discounting is performed	Numeric, 16dp	16
DiscountFactor(Dit)	Bond Discount Factor	Numeric, 16dp	17
NominalAmount(Nit)	Nominal amount proportion of the bond on the valuation date	Numeric, 16dp	18
NominalAmountEx(Nitp)	Nominal amount proportion of the bond on the first day of the ex-coupon period	Numeric, 16dp	19
WeightingFactor(Wit)	Weighting factor of the bond, i.e. nominal amount in issue	Numeric, 0dp	20
BondPortion(Bit)	The closing value of the Bond Portion which is the nominal amount in issue of the bond proportional to its weighting factor	Numeric, 16dp	21
BondPortion(BitOpen)	The opening value of the Bond Portion which is the nominal amount in issue of the bond proportional to its weighting factor	Numeric, 16dp	22
ExCoupon(Xit)	Ex-Coupon portion of the bond as at the start of the ex-coupon period and which will be vested in the portfolio, but has not yet been received and re-invested	Numeric, 16dp	23
ValueExCoupon(Vit)	The closing value of a bond’s ex-coupon on any day in its ex-coupon period and discounted in two parts	Numeric, 16dp	24
ValueExCoupon(VitOpen)	The opening value of a bond’s ex-coupon on any day in its ex-coupon period and discounted in two parts	Numeric, 16dp	25
ReinvestmentPortion(Rit)	The value of coupons to be reinvested in the index portfolio	Numeric, 16dp	26
BondContribution(ContBond)	The bond’s contribution to the total return index performance	Numeric, 16dp	27
CashContribution(ContCash)	The bond’s cash contribution to the total return index performance	Numeric, 16dp	28

4.6 INDEX VALUATION RECON

Contains Index values, returns and analytics data.

CSV Report(s)

Report Name	FJALBIvq<YYYYMMDD>.csv		
Report type	**CSV**		
Delimiter	comma ","		
File Delimiter	XXXXXXXXXX		
Total rows	Varies		
Total columns	Fixed - 21		
Heading			
	Actual/<Pattern>/(Example)		**Row, Column**
Report Date	<dd/mm/yyyy>(a) an		1, 1
Report Title	FTSE/JSE All Bond Index Valuation Reconstitution Service		2, 1
Column headings			4,21
Detail			
Field Name	**Field Description**	**Data Type**	**Column No.**
ValuationDate	Calculation or valuation date of index level data reported	Date	1
IndexTicker	Official Index Code	String	2
CleanPriceIndex	Index value representing the capital value of the bond portfolio without interest accrued or paid coupons	Numeric, 16dp	3
AllInPriceIndex	All-In price index value representing the capital value of the bond portfolio including accrued interest and coupon reinvestments	Numeric, 16dp	4
TotalReturnIndex	Total return index value of the index portfolio	Numeric, 16dp	5
KFactorCleanPrice	Clean price index K-factor as on the index valuation date	Numeric, 16dp	6
KFactorCleanPriceNext	Clean price index K-factor as on the next index valuation date	Numeric, 16dp	7
KFactorAllInPrice	All-In price index K-factor as on the index valuation date	Numeric, 16dp	8
KFactorAllInPriceNext	All-In price index K-factor as on the next index valuation date	Numeric, 16dp	9
KFactorTotalReturn	Total return index K-factor as on the index valuation date	Numeric, 16dp	10
KFactortTotalReturnNext	Total return index K-factor as on the next index valuation date	Numeric, 16dp	11
CouponYield	Annual interest yield on the price index	Numeric, 16dp	12

AverageYield	Average yield attained by the index	Numeric, 16dp	13
ModifiedDuration(dMod)	Modified Duration of the index	Numeric, 6dp	14
Convexity(Conv)	(Macaulay) Convexity of the index	Numeric, 6dp	15
BondPortion(Bt)	Aggregated value of the Bond Portion (Bit) of each bond in the index, i.e. a portfolio of bonds held in nominal amounts on the valuation date	Numeric, 16dp	16
CashPortion(Ct)	The aggregated closing value of the Ex-Coupon of each bond in the index and which are vested in the portfolio (based on holdings in the bonds at the start of their ex-coupon periods), but have not yet been received and re-invested.	Numeric, 16dp	17
ReinvestmentPortion(Rt)	The aggregated value of the coupons to be reinvested in the index and re-invested at the first opportunity thereafter	Numeric, 16dp	18
YearToDateTotalReturn	Year to Date return on the total return index	Numeric, 2dp	19
MonthToDateTotalReturn	Month to Date return on the total return index	Numeric, 2dp	20
YearOnYearTotalReturn	Year on Year (yearly) return on the total return index	Numeric, 2dp	21

5 FTSE / FIXED INCOME INDEX - CILI

5.1 CLOSE CONSTITUENT LIST

Contains Index Constituent information and analytics data. Files with weekend or public holiday EOD data are generated and made available on the business day before the weekend or public holiday.

CSV Report(s)

Report Name	FJCILIc<YYYYMMDD>.csv		
Report type	**CSV**		
Delimiter	comma ","		
File Delimiter	XXXXXXXXXX		
Total rows	Varies		
Total columns	Fixed - 28		
Heading			
	Actual/<Pattern>/(Example)		**Row, Column**
Report Date	<dd/mm/yyyy>(a) an		1, 1
Report Title	FTSE/JSE Inflation-Linked Index Constituent Service		2, 1
Column headings			4,28
Detail			
Field Name	**Field Description**	**Data Type**	**Column No.**
ValuationDate(t)	Valuation date of the reported bond	Date	1
SettlementDate(s)	Bond settlement date, 3 business days after the valuation date (T+3)	Date	2
IndexTicker	Official Index Code	String	3
InstrumentCode	JSE unique identifier of the bond, JSE Bond Code	String	4
CouponRate(gi)	The coupon rate of a bond. This is a nominal coupon rate for fixed rate bonds and a real coupon rate for inflation-linked bonds	Numeric, 3dp	5
MaturityDate	Bond maturity date	Date	6
YieldToMaturity(Yit)	Yield to maturity value of the bond	Numeric, 3dp	7
CleanPrice	The price of the bond at the yield on the settlement date, i.e. T+3 (excluding accrued interest)	Numeric, 5dp	8
AccruedInterest	Interest that has accrued on the bond but not yet been paid out	Numeric, 5dp	9

AllInPrice	The price of a bond at the yield on the settlement date (including accrued interest)	Numeric, 5dp	10
ModifiedDuration(dModit)	Modified Duration	Numeric, 14dp	11
Convexity(Convit)	(Macaulay) Convexity	Numeric, 13dp	12
BooksCloseDate	Next Books Close Date which indicates the start of the ex-coupon period	Date	13
LastInterestPaymentDate(Cit-)	Last Coupon Payment Date	Date	14
NextInterestPaymentDate(Cit)	Next Coupon Payment Date	Date	15
CouponDatePeriod(Hit)	Exact period between the previous and next coupon payment dates, i.e. period over which discounting is performed	Numeric, 16dp	16
DiscountFactor(Dit)	Bond Discount Factor	Numeric, 16dp	17
NominalAmount(Nit)	Nominal amount proportion of the bond on the valuation date	Numeric, 16dp	18
NominalAmountEx(Nitp)	Nominal amount proportion of the bond on the first day of the ex-coupon period	Numeric, 16dp	19
WeightingFactor(Wit)	Weighting factor of the bond, i.e. nominal amount in issue	Numeric, 0dp	20
BondPortion(Bit)	The closing value of the Bond Portion which is the nominal amount in issue of the bond proportional to its weighting factor	Numeric, 16dp	21
BondPortion(BitOpen)	The opening value of the Bond Portion which is the nominal amount in issue of the bond proportional to its weighting factor	Numeric, 16dp	22
ExCoupon(Xit)	Ex-Coupon portion of the bond as at the start of the ex-coupon period and which will be vested in the portfolio, but has not yet been received and re-invested	Numeric, 16dp	23
ValueExCoupon(Vit)	The closing value of a bond’s ex-coupon on any day in its ex-coupon period and discounted in two parts	Numeric, 16dp	24
ValueExCoupon(VitOpen)	The opening value of a bond’s ex-coupon on any day in its ex-coupon period and discounted in two parts	Numeric, 16dp	25
ReinvestmentPortion(Rit)	The value of coupons to be reinvested in the index portfolio	Numeric, 16dp	26
BondContribution(ContBond)	The bond’s contribution to the total return index performance	Numeric, 16dp	27
CashContribution(ContCash)	The bond’s cash contribution to the total return index performance	Numeric, 16dp	28
CPI(t)	Inflation index ratio based on Valuation Date	Numeric, 16dp	29
CPI(it)	Inflation index ratio based on Coupon Payment Date	Numeric, 16dp	30
CPI(s)	Inflation index ratio based on Settlement Date	Numeric, 16dp	31
BaseCPI	Base CPI rate for inflation-linked bonds as at the issue date of the bond	Numeric, 16dp	32

5.2 1-DAY TRACKER

Contains Index Constituent changes effective on the next day (t+1), such as index membership changes as result of a bond moving from one maturity band to another or quarterly Reconstitution when bonds move between sub-indices or bonds are removed and replaced, and weighting changes as result of monthly Reweighting. Files with weekend or public holiday EOD data are generated and made available on the business day before the weekend or public holiday.

CSV Report(s)

Report Name	FJCILIt<YYYYMMDD>.csv		
Report type	**CSV**		
Delimiter	comma ","		
File Delimiter	XXXXXXXXXX		
Total rows	Varies		
Total columns	Fixed - 10		
Heading			
	Actual/<Pattern>/(Example)		**Row, Column**
Report Date	<dd/mm/yyyy>(a) an		1, 1
Report Title	FTSE/JSE Inflation-Linked Index Tracker Service		2, 1
Column headings			4,11
Detail			
Field Name	**Field Description**	**Data Type**	**Column No.**
EffectiveDate	Reweighting/reconstitution effective date	Date	1
IndexTicker	Official Index Code of the headline index	String	2
InstrumentCode	JSE unique identifier of the bond, JSE Bond Code	String	3
Issuer	The issuer of the bond	String	4
CouponRate	The coupon rate of a bond. This is a nominal coupon rate for fixed and floating rate bonds and a real coupon rate for inflation-linked bonds	Numeric, 3dp	5
MaturityDate	Bond maturity date	Date	6
PreviousWeight	Current index weighting factor of the bond if the weight is changing on the reweighting/reconstitution effective date	Numeric, 0dp	7
WeightingFactor	New index weighting factor of the bond as on the reweighting/reconstitution effective date	Numeric, 0dp	8
TermToMaturityIndex	An indicator of the maturity band or term split index the bond is a constituent of.	String	9

	For both ALBI and CILI indices this will be one of: ALBI201 or CILI151 (1-3 years) ALBI203 or CILI153 (3-7 years) ALBI207 or CILI157 (7-12 years) ALBI2012 or CILI1512 (12+ years)		
IssuerClassIndex	An indicator of the sub-index by issuer of which the bond is a constituent of: For the ALBI index this would be one of: ALBI20G (Government Issued (GOVI)) ALBI20O (Bonds in the ALBI but not in the GOVI index (OTHI)) For the CILI index this would be one of: CILI15G (Government Issued (IGOV)) CILI15S (State-owned Enterprise Issued (ISOE)) CILI15C (Corporate Issued (ICOR))	String	10
ChangeNotes	A column with specific notes indicating the type of change reported for the bond: 'Reweighted' if the bond weighting has changed 'Constituent addition' if the bond has been added to an index 'Constituent deletion' if the bond has been removed from an index	String	11

5.3 MONTHLY SELECTION

Contains Index Constituent changes effective on the next day (t+1), such as index membership changes as result of a bond moving from one maturity band to another or quarterly Reconstitution when bonds move between sub-indices or bonds are removed and replaced, and weighting changes as result of monthly Reweighting. Files with weekend or public holiday EOD data are generated and made available on the business day before the weekend or public holiday.

CSV Report(s)

Report Name	FJCILIs<YYYYMMDD>.csv		
Report type	**CSV**		
Delimiter	comma ","		
File Delimiter	XXXXXXXXXX		
Total rows	Varies		
Total columns	Fixed - 10		
Heading			
	Actual/<Pattern>/(Example)		**Row, Column**
Report Date	<dd/mm/yyyy>(a) an		1, 1
Report Title	FTSE/JSE Inflation-Linked Index Selection Constituent Service		2, 1
Column headings			4,11
Detail			
Field Name	**Field Description**	**Data Type**	**Column No.**
EffectiveDate	Reweighting/reconstitution effective date	Date	1
IndexTicker	Official Index Code of the headline index	String	2
InstrumentCode	JSE unique identifier of the bond, JSE Bond Code	String	3
Issuer	The issuer of the bond	String	4
CouponRate	The coupon rate of a bond. This is a nominal coupon rate for fixed and floating rate bonds and a real coupon rate for inflation-linked bonds	Numeric, 3dp	5
MaturityDate	Bond maturity date	Date	6
PreviousWeight	Current index weighting factor of the bond if the weight is changing on the reweighting/reconstitution effective date	Numeric, 0dp	7
WeightingFactor	New index weighting factor of the bond as on the reweighting/reconstitution effective date	Numeric, 0dp	8

TermToMaturityIndex	An indicator of the maturity band or term split index the bond is a constituent of. For both ALBI and CILI indices this will be one of: ALBI201 or CILI151 (1-3 years) ALBI203 or CILI153 (3-7 years) ALBI207 or CILI157 (7-12 years) ALBI2012 or CILI1512 (12+ years)	String	9
IssuerClassIndex	An indicator of the sub-index by issuer of which the bond is a constituent of: For the ALBI index this would be one of: ALBI20G (Government Issued (GOVI)) ALBI20O (Bonds in the ALBI but not in the GOVI index (OTHI)) For the CILI index this would be one of: CILI15G (Government Issued (IGOV)) CILI15S (State-owned Enterprise Issued (ISOE)) CILI15C (Corporate Issued (ICOR))	String	10
ChangeNotes	A column with specific notes indicating the type of change reported for the bond: 'Reweighted' if the bond weighting has changed 'Constituent addition' if the bond has been added to an index 'Constituent deletion' if the bond has been removed from an index	String	11

5.4 INDEX VALUATION

Contains Index values, returns and analytics data. Files with weekend or public holiday EOD data are generated and made available on the business day before the weekend or public holiday.

CSV Report(s)

Report Name	FJCILIv<YYYYMMDD>.csv		
Report type	**CSV**		
Delimiter	comma ","		
File Delimiter	XXXXXXXXXX		
Total rows	Varies		
Total columns	Fixed - 21		
Heading			
	Actual/<Pattern>/(Example)		**Row, Column**
Report Date	<dd/mm/yyyy>(a) an		1, 1
Report Title	FTSE/JSE Inflation-Linked Index Valuation Service		2, 1
Column headings			4,21
Detail			
Field Name	**Field Description**	**Data Type**	**Column No.**
ValuationDate	Calculation or valuation date of index level data reported	Date	1
IndexTicker	Official Index Code	String	2
CleanPriceIndex	Index value representing the capital value of the bond portfolio without interest accrued or paid coupons	Numeric, 16dp	3
AllInPriceIndex	All-In price index value representing the capital value of the bond portfolio including accrued interest and coupon reinvestments	Numeric, 16dp	4
TotalReturnIndex	Total return index value of the index portfolio	Numeric, 16dp	5
KFactorCleanPrice	Clean price index K-factor as on the index valuation date	Numeric, 16dp	6
KFactorCleanPriceNext	Clean price index K-factor as on the next index valuation date	Numeric, 16dp	7
KFactorAllInPrice	All-In price index K-factor as on the index valuation date	Numeric, 16dp	8
KFactorAllInPriceNext	All-In price index K-factor as on the next index valuation date	Numeric, 16dp	9
KFactorTotalReturn	Total return index K-factor as on the index valuation date	Numeric, 16dp	10
KFactortTotalReturnNext	Total return index K-factor as on the next index valuation date	Numeric, 16dp	11

CouponYield	Annual interest yield on the price index	Numeric, 16dp	12
AverageYield	Average yield attained by the index	Numeric, 16dp	13
ModifiedDuration(dMod)	Modified Duration of the index	Numeric, 6dp	14
Convexity(Conv)	(Macaulay) Convexity of the index	Numeric, 6dp	15
BondPortion(Bt)	Aggregated value of the Bond Portion (Bit) of each bond in the index, i.e. a portfolio of bonds held in nominal amounts on the valuation date	Numeric, 16dp	16
CashPortion(Ct)	The aggregated closing value of the Ex-Coupon of each bond in the index and which are vested in the portfolio (based on holdings in the bonds at the start of their ex-coupon periods), but have not yet been received and re-invested.	Numeric, 16dp	17
ReinvestmentPortion(Rt)	The aggregated value of the coupons to be reinvested in the index and re-invested at the first opportunity thereafter	Numeric, 16dp	18
YearToDateTotalReturn	Year to Date return on the total return index	Numeric, 2dp	19
MonthToDateTotalReturn	Month to Date return on the total return index	Numeric, 2dp	20
YearOnYearTotalReturn	Year on Year (yearly) return on the total return index	Numeric, 2dp	21

5.5 CONSTITUENT LIST RECON

Contains Index Constituent information and analytics data on the quarterly reconstitution

CSV Report(s)

Report Name	FJCILIcq<YYYYMMDD>.csv		
Report type	**CSV**		
Delimiter	comma ","		
File Delimiter	XXXXXXXXXX		
Total rows	Varies		
Total columns	Fixed - 28		
Heading			
	Actual/<Pattern>/(Example)		**Row, Column**
Report Date	<dd/mm/yyyy>(a) an		1, 1
Report Title	FTSE/JSE Inflation-Linked Index Constituent Reconstitution Service		2, 1
Column headings			4,28
Detail			
Field Name	**Field Description**	**Data Type**	**Column No.**
ValuationDate(t)	Valuation date of the reported bond	Date	1
SettlementDate(s)	Bond settlement date, 3 business days after the valuation date (T+3)	Date	2
IndexTicker	Official Index Code	String	3
InstrumentCode	JSE unique identifier of the bond, JSE Bond Code	String	4
CouponRate(gi)	The coupon rate of a bond. This is a nominal coupon rate for fixed rate bonds and a real coupon rate for inflation-linked bonds	Numeric, 3dp	5
MaturityDate	Bond maturity date	Date	6
YieldToMaturity(Yit)	Yield to maturity value of the bond	Numeric, 3dp	7
CleanPrice	The price of the bond at the yield on the settlement date, i.e. T+3 (excluding accrued interest)	Numeric, 5dp	8
AccruedInterest	Interest that has accrued on the bond but not yet been paid out	Numeric, 5dp	9
AllInPrice	The price of a bond at the yield on the settlement date (including accrued interest)	Numeric, 5dp	10
ModifiedDuration(dModit)	Modified Duration	Numeric, 14dp	11
Convexity(Convit)	(Macaulay) Convexity	Numeric, 13dp	12

BooksCloseDate	Next Books Close Date which indicates the start of the ex-coupon period	Date	13
LastInterestPaymentDate(Cit-)	Last Coupon Payment Date	Date	14
NextInterestPaymentDate(Cit)	Next Coupon Payment Date	Date	15
CouponDatePeriod(Hit)	Exact period between the previous and next coupon payment dates, i.e. period over which discounting is performed	Numeric, 16dp	16
DiscountFactor(Dit)	Bond Discount Factor	Numeric, 16dp	17
NominalAmount(Nit)	Nominal amount proportion of the bond on the valuation date	Numeric, 16dp	18
NominalAmountEx(Nitp)	Nominal amount proportion of the bond on the first day of the ex-coupon period	Numeric, 16dp	19
WeightingFactor(Wit)	Weighting factor of the bond, i.e. nominal amount in issue	Numeric, 0dp	20
BondPortion(Bit)	The closing value of the Bond Portion which is the nominal amount in issue of the bond proportional to its weighting factor	Numeric, 16dp	21
BondPortion(BitOpen)	The opening value of the Bond Portion which is the nominal amount in issue of the bond proportional to its weighting factor	Numeric, 16dp	22
ExCoupon(Xit)	Ex-Coupon portion of the bond as at the start of the ex-coupon period and which will be vested in the portfolio, but has not yet been received and re-invested	Numeric, 16dp	23
ValueExCoupon(Vit)	The closing value of a bond’s ex-coupon on any day in its ex-coupon period and discounted in two parts	Numeric, 16dp	24
ValueExCoupon(VitOpen)	The opening value of a bond’s ex-coupon on any day in its ex-coupon period and discounted in two parts	Numeric, 16dp	25
ReinvestmentPortion(Rit)	The value of coupons to be reinvested in the index portfolio	Numeric, 16dp	26
BondContribution(ContBond)	The bond’s contribution to the total return index performance	Numeric, 16dp	27
CashContribution(ContCash)	The bond’s cash contribution to the total return index performance	Numeric, 16dp	28

5.6 INDEX VALUATION RECON

Contains Index values, returns and analytics data.

CSV Report(s)

Report Name	FJCILIvq<YYYYMMDD>.csv		
Report type	**CSV**		
Delimiter	comma ","		
File Delimiter	XXXXXXXXXX		
Total rows	Varies		
Total columns	Fixed - 21		
Heading			
	Actual/<Pattern>/(Example)		**Row, Column**
Report Date	<dd/mm/yyyy>(a) an		1, 1
Report Title	FTSE/JSE Inflation-Linked Index Valuation Reconstitution Service		2, 1
Column headings			4,21
Detail			
Field Name	**Field Description**	**Data Type**	**Column No.**
ValuationDate	Calculation or valuation date of index level data reported	Date	1
IndexTicker	Official Index Code	String	2
CleanPriceIndex	Index value representing the capital value of the bond portfolio without interest accrued or paid coupons	Numeric, 16dp	3
AllInPriceIndex	All-In price index value representing the capital value of the bond portfolio including accrued interest and coupon reinvestments	Numeric, 16dp	4
TotalReturnIndex	Total return index value of the index portfolio	Numeric, 16dp	5
KFactorCleanPrice	Clean price index K-factor as on the index valuation date	Numeric, 16dp	6
KFactorCleanPriceNext	Clean price index K-factor as on the next index valuation date	Numeric, 16dp	7
KFactorAllInPrice	All-In price index K-factor as on the index valuation date	Numeric, 16dp	8
KFactorAllInPriceNext	All-In price index K-factor as on the next index valuation date	Numeric, 16dp	9
KFactorTotalReturn	Total return index K-factor as on the index valuation date	Numeric, 16dp	10
KFactortTotalReturnNext	Total return index K-factor as on the next index valuation date	Numeric, 16dp	11
CouponYield	Annual interest yield on the price index	Numeric, 16dp	12

AverageYield	Average yield attained by the index	Numeric, 16dp	13
ModifiedDuration(dMod)	Modified Duration of the index	Numeric, 6dp	14
Convexity(Conv)	(Macaulay) Convexity of the index	Numeric, 6dp	15
BondPortion(Bt)	Aggregated value of the Bond Portion (Bit) of each bond in the index, i.e. a portfolio of bonds held in nominal amounts on the valuation date	Numeric, 16dp	16
CashPortion(Ct)	The aggregated closing value of the Ex-Coupon of each bond in the index and which are vested in the portfolio (based on holdings in the bonds at the start of their ex-coupon periods), but have not yet been received and re-invested.	Numeric, 16dp	17
ReinvestmentPortion(Rt)	The aggregated value of the coupons to be reinvested in the index and re-invested at the first opportunity thereafter	Numeric, 16dp	18
YearToDateTotalReturn	Year to Date return on the total return index	Numeric, 2dp	19
MonthToDateTotalReturn	Month to Date return on the total return index	Numeric, 2dp	20
YearOnYearTotalReturn	Year on Year (yearly) return on the total return index	Numeric, 2dp	21