Property Indices

Non-Live Data Products Specifications

Version: **0.1**

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1 VERSION CONTROL

Version	Author	Date	Reason for Change
0.1	Tshepo Modise	20 September 2017	Initial Document Publication

2 DISCLAIMER

This product specification has been produced as a guide and at a given point of time and in an abbreviated form, to the key provision of the JSE Limited Rules and directives, Stock Exchanges Act and Related legislation.

Given the compressed and dated nature of the contents of a document such as this, it should not be construed as the full and official interpretation of the Act, Rules and Directives; and the JSE Limited does not accept any responsibility or liability for any errors or omission in the formulation of this manual, nor for any consequential claims arising there from. Accordingly, the JSE Limited accepts no responsibility for any transaction entered into as a result of the contents herein.

3 INTRODUCTION

The aim of the Dissemination system is to provide users with raw data on daily Index movements. All information offered for dissemination is extracted from the relevant JSE systems, and held in a central database.

The user must inform the Market Data Department in writing of the record types they would like to receive using this e-mail address MDclients@jse.co.za

4 FTP SITE ACCESS AND FILE LOCATIONS

4.1 FTP SITE AND FOLDERS

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.

4.2 CONFIRMATION OF USER ID AND PASSWORD

1. A representative from the Business Support department will provide you with your Sign-on and Dataset name.

2. For security purposes, a representative from the RACF department will provide you with your Password.

3. An Account Officer, from the Market Data Department will contact you to confirm receipt of the Dataset, UserID and Password.

4. The onus is on you to test as soon as you have received the above-mentioned information to ensure that you will gain access to the Mainframe.

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

1. Customer Support 011 520 7777 / 7799
2. Market Data Department 011 520 7663 / 7019

4.3 FILES THAT WILL BE PLACED IN THE IDP FTP SERVER

File Name	File Description	FTP Location
j800v	FTSE/JSE Tradable Property Index – Valuations	Index Values
j800c	FTSE/JSE Tradable Property Index – Constituents	Constituents
j800t	FTSE/JSE Tradable Property Index – Tracker	Trackers
j800o	FTSE/JSE Tradable Property Index – Open Constituents	Opening Constituents
j800f	FTSE/JSE Tradable Property Index – Five Day Tracker	5 Day Trackers
j800r	FTSE/JSE Tradable Property Index – Indicative Review	Indicative Review
j803v	FTSE/JSE All Property Index – Valuations	Index Values
j803c	FTSE/JSE All Property Index – Constituents	Constituents
j803t	FTSE/JSE All Property Index – Tracker	Trackers
j803o	FTSE/JSE All Property Index – Open Constituents	Opening Constituents
j803f	FTSE/JSE All Property Index – Five Day Tracker	5 Day Trackers
j803r	FTSE/JSE All Property Index – Indicative Review	Indicative Review
j805v	FTSE/JSE SA REIT Index – Valuations	Index Values
j805c	FTSE/JSE SA REIT Index – Constituents	Constituents
j805t	FTSE/JSE SA REIT Index – Tracker	Trackers

j805o	FTSE/JSE SA REIT Index – Open Constituents	Opening Constituents
j805f	FTSE/JSE SA REIT Index – Five Day Tracker	5 Day Trackers
j805r	FTSE/JSE SA REIT Index – Indicative Review	Indicative Review

5 FTSE / JSE PROPERTY INDICES PRODUCT MAKEUP

5.1 VALUATIONS DATA FILES (INDEX VALUES)

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 - 10

Heading		
	Actual/<Pattern>/(Example)	**Row, Column**
Report Date	<dd/mm/yyyy>(a) an	1, 1
Report Title		2, 1
Column headings		4,1-10

	Detail	
Field Name	**Field Description**	**Column No.**
FTSE Index Code	Each index is identified by a unique code	1
Number of Constituents	Number of lines of stock included in index calculation (including secondary lines), as at today's market close	2
Capital Index (ZAR)	Capital Index value derived from constituent prices in Rand (ZAR)based in Local currency	3
Total Return Index (ZAR)	Total Return Index value derived from constituent prices in Rand (ZAR)	4
XD Adjustment (Today)	Ex-dividend adjustment	5
XD Adjustment (YTD)	Ex-dividend adjustment year to date	6
Market Capitalisation (ZAR)	Net market capitalisation (i.e. after the application of free float and weight adjustment factor) in Rand millions at market close	7
Actual Dividend Yield	Dividend yield of the index	8
Daily Performance - Cap	Percentage change from previous day's Capital index close	9
Daily Performance - TRI	Percentage change from previous day's Total Return index close	10

5.2 CONSTITUENTS DATA FILES

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 - 19	
Heading		
	Actual/<Pattern>/(Example)	**Row, Column**
Report Date	<dd/mm/yyyy>(a) an	1, 1
Report Title		2, 1
Column headings		4,1-19
Detail		
Field Name	**Field Description**	**Column No.**
Cons Code	Unique constituent code derived by FTSE	1
ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally	2
TIDM	Tradable instrument display mnemonic code	3
Company Name	Name of constituent (Tradable instrument as provided by FTSE)	4
Index Marker	String of max 12 index codes to which this constituent/tradable instrument belongs	5
Country Code	Country code for constituent (SAF)	6
Exchange Code	Primary exchange code for constituent as defined by FTSE (e.g. AAS = Australian Securities Exchange and NCT = Toronto Stock Exchange)	7
ISO Code	ISO currency code for constituent (ZAR)	8
Subsector Code	ICB sub-sector code	9
Secondary Line	Indicates that the company has multiple lines of stock included in the index - Y/N indicator	10
Price (Rand)	Closing price in ZAR	11
Number of Shares in Issue	Shares in issue figure used in the index series	12

Rand Market Capitalisation (Gross)	Gross market capitalisation (i.e. before the application of any investability weightings) in Rand millions at market close	13
Investibility Weight Factor	Percentage of shares in issue included in index calculation (i.e. free float)	14
Rand Market Capitalisation (Net)	Net market capitalisation (i.e. after the application of the weight adjustment factor and free float) in Rand millions at market close	15
% weighting within Index	Percentage weighting within the Index	16
% weighting within Industry	Percentage weighting within the Industry	17
% weighting within Sector	Percentage weighting within the Sector	18
Dividend Yield %	Dividend yield per constituent	19

5.3 TRACKERS DATA FILES

5.3.1 Index Level data

CSV Report(s)

Report Name	AAAAt<DDMM>.csv	
Report type	**CSV**	
Field Delimiter	comma ","	
Section Delimiter	YYYYYYYYYY	
File Delimiter	XXXXXXXXXX	
Total rows	Varies	
Total columns	Fixed - 8	
Heading		
	Actual/<Pattern>/(Example)	**Row, Column**
Report Date	<dd/mm/yyyy>(a) an	1, 1
Report Title		2, 1
Report Sub Title	TRACK01 - Index level data	4,1
Column headings		6,1-8
Detail		
Field Name	**Field Description**	**Column No.**
FTSE Index Code	Each index is identified by a unique code	1
Previous Number of Constituents	Number of constituents included in the index calculation (including secondary lines), as at market close	2
New Number of Constituents	Adjusted number of constituents included in the index calculation (including secondary lines), after effected changes	3
Previous Market Capitalisation	Net market capitalisation (i.e. after the application of free float and weight adjustment factor) of the index in Rand millions, at market close	4
New Market Capitalisation	Net market capitalisation of the index in Rand millions, after the application of the effected changes (caused by corporate actions or index reviews)	5
Previous Divisor	Index divisor as at market close	6
New Divisor	Adjusted index divisor after effected changes	7
XD Adjustment Value	Total ex-dividend adjustment value for the index	8

5.3.2 Stock level data – weighting amendments

CSV Report(s)

Report Name	AAAAt<DDMM>.csv	
Report type	**CSV**	
Field 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		2, 1
Report Sub Title	TRACK02 - Stock level data - weighting amendments	10,1
Column headings		12,1-20
Detail		
Field Name	**Field Description**	**Column No.**
Cons Code	Unique constituent code derived by FTSE	1
Security	Name of constituent (Tradable instrument as provided by FTSE)	2
TIDM	Tradable instrument display mnemonic code	3
ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally	4
Country Code	Country code for constituent (SAF)	5
Exchange Code	Primary exchange code for constituent as defined by FTSE (e.g. AAS = Australian Securities Exchange and NCT = Toronto Stock Exchange)	6
ISO Code	ISO currency code for constituent (ZAR)	7
FTSE Index Code	Each index is identified by a unique code	8
Closing FTSE Subsector Code	Closing ICB sub-sector code as at market close	9
New Subsector Code	New ICB sub-sector code for the next day market open	10
Closing Price	Closing price at market close in Rand	11

Price Adjustment Factor	Price adjustment factor, e.g. in the case of a corporate action related to a capital repayment	12
Adjusted Price	Opening price for the next trading day in Rand	13
Closing Shares in Issue	Shares in issue figure at market close	14
New Shares in Issue	New shares in issue figure for next day market open	15
Closing Invistibility Weight	Percentage of shares in issue included in index calculation at market close (i.e. free float)	16
New Investibility Weight	New free float percentage for next day market open	17
Secondary Line	Indicates that the company has multiple lines of stock included in the index - Y/N indicator	18
FTSE Amendment Code	FTSE code for weighting and housekeeping amendments	19
FTSE Amendment Notes	Details, where available, on FTSE amendment code	20

5.3.1 Stock level data – Ex-dividend changes

CSV Report(s)

Report Name	AAAAt<DDMM>.csv	
Report type	**CSV**	
Field 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		2, 1
Report Sub Title	TRACK03 - Stock level data - Ex-dividend changes	15,1
Column headings		17,1-16
Detail		
Field Name	**Field Description**	**Column No.**
Cons Code	Unique constituent code derived by FTSE	1
Security	Name of constituent	2
TIDM	Tradable instrument display mnemonic code	3
ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally.	4
Country Code	Country code for constituent (SAF)	5
Exchange Code	Primary exchange code for constituent as defined by FTSE (e.g. AAS = Australian Securities Exchange and NCT = Toronto Stock Exchange)	6
Current Closing Shares in Issue	Shares in issue figure used in the index series	7
Current Investibility Weighting	Percentage of shares in issue included in index calculation (i.e. free float)	8
Secondary Line	Indicates that the company has multiple lines of stock included in the index - Y/N indicator	9
Ex-Dividend Date	Date the security is XD	10
Dividend Amount	Dividend amount in Rand	11

ISO Code	ISO currency code for constituent (ZAR)	12
FTSE Index Codes	String of max 12 index codes to which this constituent/tradable instrument belongs	13
XD Adjustment Value	Ex-dividend adjustment value for constituent	14
FTSE Dividend Code	FTSE codes for the types of dividend payments	15
FTSE Dividend Notes	Details, where available, on FTSE dividend code	16

5.4 OPENING CONSTITUENTS DATA FILE

CSV Report(s)

Report Name	AAAAo<DDMM>.csv	
Report Type	**CSV**	
Field Delimiter	comma ","	
Section Delimiter	YYYYYYYYYY	
File Delimiter	XXXXXXXXXX	
Total rows	Varies	
Total columns	Fixed – 19	
	Heading	
	Actual/<Pattern>/(Example)	**Row, Column**
Report Date	<dd/mm/yyyy>(a) an	1, 1
Report Title		2, 1
Column headings		4,1-19
	Detail	
Field Name	**Field Description**	**Column No.**
Cons Code	Unique constituent code derived by FTSE	1
ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally	2
TIDM	Tradable instrument display mnemonic code	3
Company Name	Name of constituent (Tradable instrument as provided by FTSE)	4
Index Marker	String of max 12 index codes to which this constituent/tradable instrument belongs	5
Country Code	Country code for constituent (SAF)	6
Exchange Code	Primary exchange code for constituent as defined by FTSE (e.g. AAS = Australian Securities Exchange and NCT = Toronto Stock Exchange)	7
ISO Code	ISO currency code for constituent (ZAR)	8
Subsector Code	ICB sub-sector Code	9
Secondary Line		10
Price (Rand)	Opening price for the next trading in Rand	11
Number of Shares in issue	Shares in issue figure for next day market open	12

Rand Market Capitalisation (Gross)	Gross market capitalisation (i.e. before the application of any Investibility weightings) in Rand millions for next day market open	13
Investibility Weighting Factor	Constituent market capitalisation adjustment factor incorporating the fundamental factor for the next day market open	14
Rand Market Capitalisation (Net)	Net market capitalisation (i.e. after the application of the weight adjustment factor and free float) in Rand millions for next day market open	15
% weighting within Index	Percentage weighting within the Index	16
% weighting within Industry	Percentage weighting within the Industry	17
% weighting within Sector	Percentage weighting within the Sector	18
Dividend Yield %	Dividend yield per constituent	19

5.5 FIVE DAY TRACKER DATA FILE

CSV Report(s)

Report Name	AAAAf<DDMM>.csv	
Report type	**CSV**	
Field Delimiter	comma ","	
Section Delimiter	YYYYYYYYYY	
File Delimiter	XXXXXXXXXX	
Total rows	Varies	
Total columns	Fixed - 22	
Heading		
	Actual/<Pattern>/(Example)	**Row, Column**
Report Date	<dd/mm/yyyy>(a) an	1, 1
Report Title		2, 1
Report Sub Title		
Column headings		4,1-22
Detail		
Field Name	**Field Description**	**Column No.**
Last Modified	The date on which the amendment was last changed (When an amendment does not have any changes, the previously published date is resent - DD/MM/YYYY)	1
Effective Date	The date on which the amendment will be applied to the constituent (DD/MM/YYYY)	2
Cons Code	Unique constituent code derived by FTSE	3
Security	Name of constituent	4
TIDM	Tradable instrument display mnemonic code	5
ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally.	6
Country Code	Country code for constituent (SAF)	7
Exchange Code	Primary exchange code for constituent as defined by FTSE (e.g. AAS = Australian Securities Exchange and NCT = Toronto Stock Exchange)	8
ISO Code	ISO currency code for constituent (ZAR)	9
FTSE Index Code	Each index is identified by a unique code	10

Closing Subsector Code	Closing ICB sub-sector code as at market close	11
New Subsector Code	New ICB sub-sector code for market open on effective date	12
Closing Price	Closing price at market close in Rand	13
Price Adjustment Factor	Price adjustment factor, e.g. in the case of a corporate action related to a capital repayment	14
Adjusted Price	Indicative opening price in Rand for market open on effective date (adjustment based on market close)	15
Closing Shares in Issue	Shares in issue figure at market close	16
New Shares In Issue	New shares in issue figure for market open on effective date	17
Closing Investability Weight	Percentage of shares in issue included in index calculation at market close (i.e. free float)	18
New Investability Weight	New free float percentage for market open on effective date	19
Secondary Line	Name of constituent	20
FTSE Amendment Code	FTSE code for weighting and housekeeping amendments	21
FTSE Amendment Notes	Details, where available, on FTSE amendment code	22

5.6 INDICATIVE REVIEW DATA FILE

CSV Report(s)

Report Name	AAAAr<DDMM>.csv	
Report Type	**CSV**	
Field Delimiter	comma ","	
Section Delimiter	YYYYYYYYYY	
File Delimiter	XXXXXXXXXX	
Total rows	Varies	
Total columns	Fixed – 19	
Heading		
	Actual/<Pattern>/(Example)	**Row, Column**
Report Date	<dd/mm/yyyy>(a) an	1, 1
Report Title		2, 1
Column headings		4,1-19
Detail		
Field Name	**Field Description**	**Column No.**
Cons Code	Unique constituent code derived by FTSE	1
ISIN	The ISIN (International Securities Identification Number) uniquely identifies all Active and Suspended securities internationally	2
TIDM	Tradable instrument display mnemonic code	3
Company Name	Name of constituent (Tradable instrument as provided by FTSE)	4
Index Marker	String of max 12 index codes to which this constituent/tradable instrument belongs	5
Country Code	Country code for constituent (SAF)	6
Exchange Code	Primary exchange code for constituent as defined by FTSE (e.g. AAS = Australian Securities Exchange and NCT = Toronto Stock Exchange)	7
ISO Code	ISO currency code for constituent (ZAR)	8
Subsector Code	ICB sub-sector code	9
Secondary Line	Indicates that the company has multiple lines of stock included in the index - Y/N indicator	10
Price (Rand)	Closing price in ZAR	11
Number of shares in issue	Indicative shares in issue figure for market open on review effective date	12

Rand Market Capitalisation (Gross)	Indicative gross market capitalisation (i.e. before the application of any investibility weightings) in Rand millions for market open on review effective date	13
Investibility Weighting Factor	Constituent market capitalisation adjustment factor incorporating the fundamental factor for the next day market open	14
Rand Market Capitalisation (Net)	Net market capitalisation (i.e. after the application of the weight adjustment factor and free float) in Rand millions for next day market open	15
% weighting within Index	Percentage weighting within the Index	16
% weighting within Industry	Percentage weighting within the Industry	17
% weighting within Sector	Percentage weighting within the Sector	18
Dividend Yield %	Dividend yield per constituent	19