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SERVICE HOTLINE

REFERENCE NUMBER: 053/2020

13 March 2020

FTSE/JSE FIXED INCOME INDICES SERVICE PARALLEL PERIOD AND ENHANCEMENTS – 13 MARCH 2020

We would like to thank clients for their continued support during the process of transitioning benchmark administration to FTSE Russell.

We are pleased to inform you that file availability times have improved on a consistent basis and that the stated SLA times are being met on a regular basis.

Work is underway to provide correct historical data files for the period 6 to 28 February to address data quality issues. We will provide more details once we communicate the availability of the replacement data files on the JSE IDP server.

Enhancements to data products

Requests have been received to add two value-adding fields to the Constituent data files, namely **ISIN** and **Constituent Weight**. We are willing to accommodate these; however, we will be assessing the impact to clients of adding these two fields in order to decide an appropriate notice period and implementation date.

The two fields can be added to the end of the file contents to minimise impact, or alternatively, they could be inserted in more appropriate locations.

To assist us in making this assessment, please provide feedback to the below questions via mdprojects@jse.co.za:

1. What is your preference for the added field location – at end of file or otherwise?
2. What is your notice period preference?
3. What is your implementation date preference?

Parallel Run Period

We will be extending the parallel run period until **Friday 3 April**. This further extension will cover an additional month-end as well as quarter-end to accommodate client preferences.

File stability and data quality will be monitored on an ongoing basis. From Monday 6 April, the JSE will discontinue calculation of the JSE Bond Indices and data provision.

If you have any questions or concerns, please forward them to mdclients@jse.co.za

Service:

JSE Fixed Income Indices

Environment(s):

Production

Additional Information:

If you have any queries about this announcement, please contact your Market Data Account Manager or send an email request to

MDSalesTeam@jse.co.za

Issued By:

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