



Johannesburg
Stock Exchange

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

SERVICE HOTLINE

REFERENCE NUMBER: 072/2020

31 March 2020

FTSE/RUSSELL INDUSTRY CLASSIFICATION BENCHMARK (ICB) CHANGES IMPACT TO NON-LIVE EQUITY MARKET DATA PRODUCTS

Further to Service Hotline 019/2020 issued 3 February 2020 that raised general awareness about the mandatory ICB structure and standards changes scheduled to come into effect on **Monday, 21 September 2020**.

Due to the magnitude of the changes and the impact to clients, the JSE has decided to provide a longer notice period than the typical 3 month period.

Impacted Services/Products

Service / Product	How impacted?	Covered by this Service Hotline
Equity Market data products	Field lengths and changes in data	Yes
BDA Institutional Market Data products	Field lengths and changes in data	No
FTSE/JSE Indices Market Data Products	Data format, field lengths and changes in data	No

This service hotline provides detailed change impact information for the FTSE/JSE Equity Market data products that are made available by the JSE. Impacts to other products/services will be covered by separate hotlines.

The key impact is a field size increase to the sector and sub-sector code fields from four to eight characters. The sector and sub-sector codes are included in a number of different market data records, therefore for the affected data records, field positions will change to handle the increased field size.

Subscribers to the DS-04 and DS-5 data records that provide print sequence information must note that the JSE is still busy finalising the print sequence. The sections that relate to print sequences have been flagged in the specifications document for easy identification. The revised details will be announced via a separate service hotline and revised specifications.

The exact data records impacted and field position changes are detailed in the **tracked Equities Non-Live Data products Specifications document (version 8.1)** attached to this hotline.

Test data files will be provided in due course. A further communication will be issued once the test files are available to clients.

Market / Service:

Equity Market non-live data products

Environment(s):

Production

Additional Information:

If you have any queries and/or concerns about this hotline, please contact the Market Data team via e-mail mdproducts@jse.co.za

Issued By:

Neil Vendeiro
Market Data team
Information Services division