

SERVICE HOTLINE

REFERENCE NUMBER: 158/2019

26 July 2019

REMINDER-ENHANCEMENT TO INDICES END OF DAY DATA RECORDS – EFFECTIVE 1 AUGUST 2019

As per Service Hotline 126/2019 issued on 1 July 2019 regarding upcoming enhancements to various Indices data products. Clients are reminded that the enhancements will come into effect on **1 August 2019**.

Please refer to the below in terms of what the enhancements will entail:

Inclusion of Non-tradable instruments

1. Non-tradable instruments need to be temporarily created and provided on an ad-hoc basis in order to support certain complex corporate actions.
2. On the designated day, details of the non-tradeable instrument will be included in a special manner to the below mentioned data products.

Constituent data products
Open Constituent data products
Tracker data products
5 Day Tracker data products

3. The new data will assist parties that want to replicate the impacted Indices.
4. The non-tradeable instrument and its details will be included in the relevant data by the insertion of a special data row but using the standard layout of the data product.
5. This special data row will be identified by the term “**DUMMY**” being included in the ISIN field.
6. These special data row(s) that will only appear on an ad-hoc basis need to be identified and processed in an appropriate manner that suits your business needs.

Removal of TIDM and SEDOL Identifier fields

All instances of TIDM and SEDOL identifiers will be removed from all Indices data products.

To reduce the impact as much as possible to you, the affected fields will, instead of being removed, rather be padded with blank values and the field names renamed to “**FILLER**”. This measure will ensure that field positions are not changed and therefore not affecting the record layout.

Market / Service:

JSE End of Day Indices Data Products

Environment(s):

Production

Additional Information:

If you have any queries about this announcement, please contact the Client Services Center
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