

## SERVICE HOTLINE

**REFERENCE NUMBER:** 160/2019

31 July 2019

### ENHANCEMENT TO INDICES END OF DAY DATA PRODUCTS (CSV FILES)

This is with reference to Service Hotline Ref: 126/2019 issued on 1 July 2019 regarding a number of changes to various Indices data products.

#### Background

In order to be responsive to clients, we provide some Indices data products as they are received directly from our Indices partner FTSE Russell i.e. in a “pass-through” CSV format manner with minimal changes. This is different to the bulk of the Indices data products which are provided in the form of fixed width data records.

By virtue of receiving this hotline, your company has been identified as a subscriber to one or more of the pass-through data products and need to note the three changes explained below. The extent of the impact will depend on the number of the subscribed data products.

#### Change 1: Inclusion of Non-tradable instruments – Effective Date 1 August 2019

1. In exceptional instances, due to a specific type of corporate event, a non-tradable instrument will need to be temporarily created and provided on an ad-hoc basis in order to support the complex corporate action.
2. On the designated go-live date, details of the non-tradeable instrument will be, to assist clients that want to replicate the impacted Indices, included in a special manner in the below mentioned data product types:
  - Constituent data product
  - Open Constituent data product
  - Tracker data product
  - 5 Day Tracker data product
3. The non-tradeable instrument and its details will be included by the insertion of a special data row but using the standard layout of the data product.
4. This special data row will be identified by the term “**DUMMY**” being included in the ISIN field.
5. These special data row(s) that will only appear on an ad-hoc basis. You need to be able to identify these occurrences when they occur and be able to process them in an appropriate manner that suits your business needs.

#### Market / Service:

End of Day Indices Data Products

#### Environment(s):

Production

#### Additional Information:

If you have any queries about this announcement, please contact the Client Services Centre on +27 11 520 7777 or [Customersupport@jse.co.za](mailto:Customersupport@jse.co.za)

#### Issued By:

Tshepo Modise  
Market Data Department  
Information Services Division

6. Please note that the JSE will alert the market ahead of a special corporate event via Index Change Advices that are published on the JSE website.

<https://www.jse.co.za/services/market-data/indices/ftse-jse-africa-index-series>

**Change 2: Replacement of TIDM field - Effective Date 1 October 2019**

Effective after close of business on Tuesday, **1 October 2019**, all instances of **TIDM** field in the pass-through based Indices data products (CSV files) will be replaced with the **Local Market** codes.

**Change 3: Removal of SEDOL Identifier field- Effective Date to be announced later**

All instances of the SEDOL field will be removed from the pass-through based Indices products (CSV files) in the future. You will be notified ahead time of the implementation via a separate hotline that will provide a reasonable notice period.