

## SERVICE HOTLINE

**REFERENCE NUMBER: 188/2019**

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### INCLUSION OF NON-TRADABLE INSTRUMENTS IN EQUITIES DATA RECORDS

To cater for complex corporate actions, the JSE has, in conjunction with its index partner FTSE Russell, decided to make changes to certain data products that are part of a number of Indices to include non-tradable instruments.

#### Inclusion of Non-tradable instruments

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. 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 record.
3. This special data row will be identified by the term “**DUMMY**” being included in the ISIN field.
4. These special data row(s) 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.
5. 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>

As a result of the non-tradable instruments being temporarily created, the basic instrument information will be provided in the Equities “**Instrument Version Information**” data product that falls within the below record types:

Record Type	Dissemination File
EN Sub-Type 01	E.Zip
EN Sub-Type 02	E.Zip
ENE Sub-Type 01	EE.Zip
ENE Sub-Type 02	EE.Zip

By receiving this hotline, your company has been identified as a subscriber to one or more of the above-mentioned record types and need to be made aware of the inclusion of non-tradable instruments. The extent of the impact will depend on the number of the subscribed data records.

Attached sample files with artificial data are provided to assist with identifying how non-tradable instruments will be included in the “**Instrument Version Information**”. Also provided data product, specifications document in track mode to identify updated context note and section explaining the treatment of complex corporate actions. Please note that field positions are not changed and therefore not affecting the record layout.

#### Market / Service:

JSE Early Equities Data Products  
JSE End of Day Equities Data Products

#### Environment(s):

Production

#### Additional Information:

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

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