

SERVICE HOTLINE

REFERENCE NUMBER: 113/2020

13 May 2020

FTSE/JSE FIXED INCOME INDICES – ENHANCEMENTS TO DATA PRODUCTS

As part of our ongoing quest to provide additional value-add to clients, this hotline provides details of two enhancements that will go live on Monday, 15 June 2020.

There is also an intention, to address client requests, to add the “Constituent Weight” field at a later stage, which will be announced via a separate hotline.

Please make sure that your technical processes can handle these changes.

1. Addition of International Securities Identification Number (ISIN) field to data files:
 - Constituent List data file: Addition of the ISIN column between columns InstrumentCode and CouponRate(gi) columns.
 - Selection List & Tracker data files: Addition of the ISIN column between columns InstrumentCode and Issuer columns.

To assist with analysis and development, sample data files have been included with this hotline.

- ALBI20 Constituent List: FJALBIc20200506.csv
 - ALBI20 Selection List : FJALBIs202005.csv
 - ALBI20 Tracker : FJALBit20200507.csv
 - CILI15 Constituent List: FJCILic20200506.csv
 - CILI15 Selection List : FJCILIs202005.csv
 - CILI15 Tracker : FJCILIt20200507.csv
2. The ‘Change Notes’ column been enhanced as follows:
 - The index code of the bond entering/exiting the index or a sub-index will be included e.g. ‘Constituent deletion ALBI20’.
 - Value ‘Term change before next reconstitution’ will be included when the bond is moving from one maturity banded index to another before the next reconstitution.

Data Product/Service:

FTSE/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 mdclients@jse.co.za

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