



Johannesburg
Stock Exchange

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

www.jse.co.za

SERVICE HOTLINE

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CHANGES TO INDICES END OF DAY DATA RECORDS – EFFECTIVE 30 NOV 2015

To cater for future needs and growth in the JSE markets, the JSE has, in conjunction with its index partner FTSE, decided to make a number of necessary changes to certain key data fields that are part of a number of Indices and Equity data records.

Please refer to the below details as well as the provided specifications documents to understand the records and data fields that are impacted. The extent of the impact to your company will depend on the number of the impacted data records that are subscribed by your company.

The changes will be implemented on **Saturday, 28 November 2015** and will be effective on **Monday, 30 November 2015**.

1. The **Index Code** field width will be changed from 4 characters to 6 characters. This affects all record types that contain the index code, including the various header records.
2. The format of the Index Value, **Capital Index** and **Total Return Index** fields will be changed from 10.6 (First 10 digits being the whole number and last 6 digits being the decimal numbers) to 10.8 (First 10 digits being the whole number and last 8 digits being the decimal numbers).
3. The **Market Capitalisation** field will be increased from **13 to 14** numbers.

Note that the specification documents have been provided in tracked mode so as to make it easier to identify the changes.

1. FTSE/JSE Indices data records - FTSE-JSE End of Day Data Service - User Manual Version 1.23 (tracked)
2. Equity data records – Equity End of Day Data Service - User Manual Version 1.46 (tracked)

NB. The changes also has some impact to the Social Responsibility Indices (SRI) which have their own specifications document but an updated specifications document has not been provided due to upcoming developments that will impact the related data records, and which will be announced in a separate notice.

To assist customers with their development, the JSE will provide test data ahead of the implementation, and will advise later as to when the test data will be available.

Market / Service:

JSE End of Day Indices Data Service
JSE End of Day Equity Data Service

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

Issued By:

Neil Vendeiro
Market Data