

SERVICE HOTLINE

REFERENCE NUMBER: 271/2020

8 December 2020

FTSE RUSSELL INDUSTRY CLASSIFICATION BENCHMARK (ICB) CHANGES – AVAILABILITY OF NON-LIVE MARKET TEST DATA AND UPDATED PRODUCT SPECIFICATIONS

As per the communication at the ICB Information Session held 18 November 2020, the following is an update relating to the ICB test data files that include the ICB changes.

Clients are advised that the following ICB test data products as well as updated ICB specification documents are now available for download at the following link:

[https://clientportal.jse.co.za/technical-library/industry-classification-benchmark-\(icb\)](https://clientportal.jse.co.za/technical-library/industry-classification-benchmark-(icb))

We will if necessary, depending on the need for any further developments, issue additional versions of the specifications and test data files during the remaining phases of the project and communicate this via a Service Hotline.

Document/Test File(s)	Update	Description/Updates
Equities Non-Live Data Products Specifications (v8.2)	Updated	- Addition of Sector Structure and Print Sequences
Top 40 Dividend Indices NLMD Specification (v1.1)	Updated	- Correction of the entire spec doc to reflect only Top 40 Dividend data product
Top 40 Risk Target Indices NLMD Specifications (v1.0)	New	- New specifications document
Exchange Rates NLMD Specifications (v1.0)	New	- New specifications document
Equities Data Products Test Files	New	- Early Equities Data Records (EE 180920) - Late Equities Data Records (E 180920)
Indices Data Products Test Files	New	- All Africa Indices (AI 030920) - Core Indices (I 030920) - Specialist Indices (SI 030920) - Top 40 Net Risk Target Total Return Index (RT 030920) - Indices And Instruments Intraday Snapshot (III15 030920) - Indices CSV Data Products Test Files 20201202.zip

Key Notes

1. The specification documents are in tracked mode to assist you to easily identify the updates applied.
2. The Fixed Width test data products comprise fabricated data and not comparable to production data.
3. Some data records could not be produced due to them being event driven and not enough data being available to cater for the exceptional scenarios. These data records have been clearly identified.

Market / Service:

FTSE/JSE Equity Indices
Products

Environment(s):

Production

Additional Information:

If you have any queries about this announcement, please contact the Market Data Team via mdproducts@jse.co.za

Issued By:

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4. Indices CSV test files are provided as a representation of the To-Be changes and some files might not have data that reflects changes, with no additional coding except the comma separator, no major impact has been identified should a file not have data.
5. The **attached spreadsheet** is provided for you to easily identify which test data records/files products have been made available versus not.
6. Please be reminded as per [Service Hotline 073/2020](#) and [JSE Service Hotline 073/2020 Attachment](#) that the JSE has taken a decision not to widen the sub-sector fields but to rather decommission all sub-sector fields in the Indices fixed width data records.
7. In closing, it is worth highlighting that the CSV format versions of the Indices Value Add Data Records and Earnings Yield are still being developed. Test data and specifications documents will be provided prior to go-live after development and internal testing has completed, and a separate Service Hotline will be issued once available.