

SERVICE HOTLINE

Number: 018/2024
Date: 09 February 2024

Name and Surname: Neil Vendeiro
Designation: Market Data Product Owner

DECIMAL PLACE STANDARDISATION – EFFECTIVE DATE 12 FEBRUARY 2024 - REMINDER

In an ongoing mission to provide further value and improvements, we informed you on 24 January that our Indices partner FTSE Russell will be, from 12 February 2024, changing a number of columns within the files that are detailed in the **attached FTSE-JSE Products spreadsheet** to publish to 12 decimal places.

This change will affect both standard and custom Indexes file types. Note that for some of the affected Indices, some of the columns will already be to 12 decimal points. This change is to ensure that all are published to 12 decimal points.

We are restating that the changes will not, as it is our intent to decommission the fixed width data format record type data products over time, will not carry through to the fixed width data records. So only the Indices data products that are made available in a CSV format are affected by these changes.

The changes will be effective **12 February 2024** and be reflected within files from the dates detailed below. Please note, the aim is to standardise the decimal precision across all files ahead of the March index reviews in order to reduce risk around conflicting precision and values within product files for the same constituents and indices.

A supporting document was provided and is attached again to this reminder hotline. It provides context on the data files affected and the actual column positions of the effected columns. To assist you further, an additional supporting document “List of affected indices” is also attached that lists the impacted Indices.

Should you have any queries regarding this hotline, contact the Market Data Products team via email at mdproducts@jse.co.za or our Client Service Centre on +27 11 520 7777 or customersupport@jse.co.za

MARKETS / SERVICES:

- Equity Market
- Equity Derivatives Market
- Interest Rate Derivatives Market
- Currency Derivatives Market
- Commodity Derivatives Market
- Bond Market
- Bond ETP Market
- JSE Broker Deal Accounting (BDA)
- Real Time Clearing (RTC)
- Colocation
- International Access Point (IAP)
- EOD Information Subscribers
- Live Information Subscribers
- Information Delivery Portal

ENVIRONMENT:

Production

ADDITIONAL INFORMATION:

If you have any queries about this announcement, please contact the Client Service Centre on +27 11 520 7777 or customersupport@jse.co.za