

## SERVICE HOTLINE

**REFERENCE NUMBER:** 054/2021

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### INDUSTRY CLASSIFICATION BENCHMARK (ICB) CHANGES – AVAILABILITY OF INDICES EARNINGS YIELD CSV FORMAT DATA PRODUCT

As a value-add, the JSE derives and provides Indices Earnings Yield values rather than obtaining this data directly from FTSE Russell. The Earnings Yield values are included in a range of fixed data format data records that are made available via files I.zip, SI.zip and AI.zip. The two fields are **Earnings Yield** and **Earnings Yield Sign**.

We announced that the ICB changes will not be made to any current Indices fixed width format data records. Instead, all the ICB relevant fields in the Fixed Width records will be replaced with fillers and new CSV format equivalent files, sourced directly from FTSE Russell, will be made available that includes the relevant ICB fields and changes.

However, because the Earnings Yield fields are derived by the JSE, these fields will not come through in the FTSE provided CVS format files. On this basis, the JSE will make a new CSV format equivalent data file available from 23 March that just contains the two Earnings Yield fields for all relevant Indices. **Note that the Earnings Yield fields will still be available via the fixed width data records until we decommission the fixed width data records in the future as a separate initiative.**

The specification document and test file is available for download at the following links:

File Name	Status	Description
<a href="#">Indices Earnings Yield NLMD Specifications.pdf</a>	New	This document contains the file specifications of FTSE/JSE Index files that comprise of data on Index movements in the following Index products: Valuations, Constituents, Tracker, Opening Constituents and Five Day Tracker
<a href="#">Index Earnings Yield 20210212.zip</a>	New	Value-add index earnings yield test data files

Note that in the interest of providing test files as soon as possible, some of the test data is artificial and not comparable to production data.

If you have any questions, please send an email to [mdproducts@jse.co.za](mailto:mdproducts@jse.co.za)

#### Market / Service:

- FTSE/JSE Indices Data Products

#### 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](mailto:customersupport@jse.co.za)

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