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SERVICE HOTLINE

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FTSE RUSSELL INDUSTRY CLASSIFICATION BENCHMARK (ICB) CHANGES – UPDATE ON IMPACT TO JSE INDICES 5 DAY TRACKER DATA PRODUCTS

The JSE has successfully tested the ICB changes to the JSE systems and services and is on track for the scheduled deployment over the upcoming weekend of 20-21 March, for go live on Tuesday, 23 March (as Monday, 22 March is a non-business day in South Africa).

The non-live Indices and Equity fixed width and CSV format market data products are dependent on the provision by FTSE Russell for Valuations, Constituent and Tracker source data files. Some of these source files are forward looking products like the Open Constituents files that present valid constituents ahead of the next business day, 1 Day Tracker files that present changes one day ahead and the 5 Day Tracker files that present changes 5 days ahead.

FTSE Russell introduced some of the ICB changes for the first time last night through the 5 Day tracker files. To handle the timing difference between ICB changes already in the 5 Day tracker files, the JSE brought forward the ICB changes required for these forward looking products and the remainder of the JSE ICB changes will only be deployed over the weekend.

We left the JSE Indices 5 Day Tracker CSV format files unchanged (as we do minimal changes to the original FTSE Russell files supplied), we did an early deployment last night to **blank all the sector fields in all the fixed width 5 Day Tracker data records, as the records cannot handle the new 8 character sector fields coming through.** These changes applied will remain in effect for the remainder of this week and will extend to the 1 day Tracker and Open Constituent fixed width data records effective on Friday evening, 19 March 2021. The remainder of the ICB changes will take place, as planned over the deployment weekend, which will result in all the other sector fields in all Indices fixed width data records being set to blank on an ongoing basis from Tuesday, 23 March 2021.

As communicated previously in communiqués and information sessions, once the ICB changes are deployed, sector data will only be available from the CSV format market data products.

Service:

FTSE/JSE Indices EOD Market 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

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