

SERVICE HOTLINE

REFERENCE NUMBER: 065/2021

18 March 2021

FTSE RUSSELL INDUSTRY CLASSIFICATION BENCHMARK (ICB) – IMPORTANT GO LIVE REMINDERS

Clients are reminded that the FTSE Russell Industry Classification Benchmark (ICB) project is **on track for go-live on Tuesday, 23 March 2021** for both the **JSE and NSX** markets.

Please take note of the following important aspects included in this notice:

1. [Deployment Activities](#)
2. [When will ICB changes be effective from? Live versus Non-Live and BDA](#)
3. [Industry Classification Benchmark \(ICB\) Services Documentation](#)
4. [Final Instrument Mapping Spreadsheet for JSE and NSX](#)
5. [Final FTSE/JSE Index Change Advice Notice](#)
6. [Final Index Change Spreadsheet for FTSE/JSE Indices](#)
7. [Go Live and Post Go Live Support](#)
8. [High Level Deployment plan \(image\)](#)

From Friday evening, 19 March 2021, clients can **monitor the following URL link for progress status updates** on the ICB deployment activities.

<https://www.jse.co.za/services/jse-market-communications>

1. DEPLOYMENT ACTIVITIES

Some deployment activities will commence on Friday evening however the majority of the activities will commence once we have successfully completed all end of day processing for Friday, 19 March 2021. i.e. we will publish all Friday's end-of-day reference data and market data product files successfully prior to starting the deployment. FTSE Russell will then commence their final go-live cut over activities on Friday evening. The majority of the JSE cut-over deployment activities will continue on Saturday morning post completion of the production batch runs.

2. WHEN WILL ICB CHANGES BE EFFECTIVE FROM? LIVE VERSUS NON-LIVE AND BDA

Live

As **Monday, 22 March 2021 is a non-business day** in South Africa, ICB changes will be effective via the JSE **real-time Indices and SENS** data feeds from **Tuesday morning, 23 March 2021**.

Non-Live

Effective from **Monday, 15 March 2021** – the indices 5 Day Tracker files that present changes 5 days ahead, started including the new ICB sectors in the CSV files only. The fixed width versions of these files had sector fields set to blanks, as these will no longer include sector details.

Market:

Equity Market – Live and Non-Live Market Data

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

Effective Friday evening, 19 March 2021, the **new ICB sector details will be effective** in the forward looking **CSV products** namely, the **Open Constituents files** (that presents valid constituents ahead of the next business day) and the **1 Day Tracker files** (that present changes one day ahead). However, the fixed width format versions of these files will contain blanks in the sector fields as these records will no longer include sector details going forward as has been previously communicated.

Effective from **Tuesday, 23 March 2021**, the non-Live Market Data Product changes come into effect either during the day for some products e.g. the intra-day snapshots, with the majority as part of the end-of-day batch runs in the evening, where a range of Equity fixed width, Indices fixed width and CSV format market data products will be made available.

BDA

Effective from **Tuesday, 23 March 2021**, the new ICB sector details will be available in BDA Online as well as the BDA end of day dissemination files.

3. ICB SERVICES DOCUMENTATION

Kindly refer to the JSE ICB project webpage to access all hotlines, presentations, specifications and test data.
[https://clientportal.jse.co.za/technical-library/industry-classification-benchmark-\(icb\)](https://clientportal.jse.co.za/technical-library/industry-classification-benchmark-(icb))

4. FINAL INSTRUMENT MAPPING SPREADSHEET FOR JSE AND NSX

[JSE and NSX Instrument mapping to New ICB Structure 20210316.xls](#)

5. FINAL FTSE/JSE INDEX CHANGE ADVICE NOTICE

Kindly refer to the final market index change advice at the link below:
[20210226 Follow Up Market Note Changes to ICB SA Sector Indices updated](#)

6. FINAL INDEX CHANGE SPREADSHEET FOR FTSE/JSE INDICES

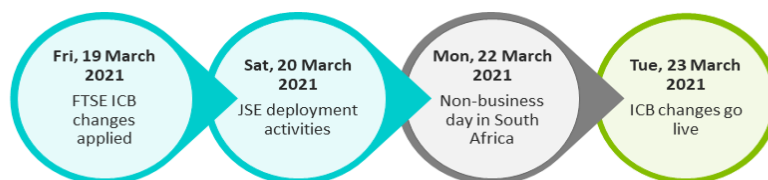
[March 2021 ICB Indices.xls](#)

7. GO LIVE AND POST GO LIVE SUPPORT

Should you have any queries pre or post go-live, please contact the JSE Client Service Centre (CSC) via CustomerSupport@jse.co.za or on +27 11 520 7777. This will ensure a logged ticket reference number will be created that will ensure your request or enquiry is adequately prioritized and tracked through to conclusion.

8. HIGH-LEVEL DEPLOYMENT PLAN

The final go live cut-over activities will commence on Friday evening 19 March 2021 post the batch runs



- Strate will deploy JSE FTSE CR
- New ICB sector details become effective in the Open Constituents and 1 Day Tracker files
- BDA code changes will be deployed to incorporate new 8 character Sector Code (iOCO | EOH)
- JSE internal systems code changes will be deployed
- Changes to the Live Indices and SENS Market Data Gateways will come through at start of the market
- Changes to the Non-Live Equity Market Data products will come through at the end of the day
- Changes to the Non-Live Indices Market Data products will come through from 3pm and the bulk at the end of the day