



SERVICE HOTLINE

REFERENCE NUMBER: 131/2016

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Johannesburg
Stock Exchange

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

CHANGES TO DATE FIELD ON EQUITY AND COMMODITY DERIVATIVES RECORD TYPES (DED, MED and MAP) – EFFECTIVE 28 JULY 2016

Clients are advised of the intention by the JSE to make a field value change to the End of Day Equity and Commodity Derivatives Record types. There are no record layout changes and the following records will be included in the change:

- Daily Traded Statistics – DED Subtype 01 and 02
- Mark to Market – MED Subtype 01
- Mark to Market – MAP Subtype 01

The changes will be made to differentiate between Options and Futures type contracts. When a record is produced for Futures type contract, the “Date” field will contain the “**FuturesExpiryDate**” value.

When a record is produced for Options type contract, the “Date” field will contain the “**OptionExercise - ExerciseDate**” value.

The changes will be implemented on Wednesday, 27 June 2016 and will be effective on Thursday, 28 April 2016.

The attached test data is provided to assist clients with their development ahead of the implementation.

Market / Service:

JSE End of Day Equity and
Commodity Derivatives Service

Environment(s):

Production

Additional Information:

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

Issued By:

Tshepo Modise
Market Data