



## SERVICE HOTLINE

Johannesburg  
Stock Exchange

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[www.jse.co.za](http://www.jse.co.za)

**REFERENCE NUMBER: 219/2020**

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### **UPDATE ON EQUITY DERIVATIVES AND CURRENCY DERIVATIVES MARKET DATA FILES FOR 30 SEPTEMBER 2020**

Technical problems affected the values disseminated for Option Greeks at end of day on 30 September 2020.

These technical problems also resulted in delays in producing and provisioning the end of day Equity Derivatives (ED.zip) and Currency Derivatives (CD.zip) data files.

**We wish to draw your attention that while the data files were made available last night, the Equity Derivatives data file did unfortunately contain zero values for the Option Delta field.**

In the interest of providing Equity Derivatives correct values to you as quickly as possible, we have attached a data file (greeks\_30September20) to this hotline that provides the corrected values for all affected instruments.

The JSE sincerely apologises for the impact to your operations and for the resultant inconvenience caused to you and your clients.

#### **Market / Service:**

Equity Derivatives End of Day Data  
Products

Currency Derivatives End of Day Data  
Products

#### **Environment(s):**

Production

#### **Additional Information:**

If you have any queries about this announcement, please contact the Client Service Centre (CSC) on +27 11 520 7777 or e-mail

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#### **Issued By:**

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