



Johannesburg
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SERVICE HOTLINE

REFERENCE NUMBER: 220/2020

2 October 2020

RE-ISSUE OF EQUITY DERIVATIVES AND CURRENCY DERIVATIVES NON-LIVE MARKET DATA PRODUCTS FOR 30 SEPTEMBER 2020

Following Service Hotline 219/2020 issued on Thursday, 1 October 2020 regarding technical problems that affected values disseminated for Option Greeks at end of day on Wednesday, 30 September 2020.

The problem caused the Equity Derivatives data file (ED.Zip and ED19.Zip) to be made available with zero values for the Option Delta Field. In addition, as it was not made clear in the first hotline, the problem also extended to the Currency Derivatives data file (CD.Zip).

As an interim measure and in the interest of providing the corrected values as quick as possible, a data file was provided with the corrected values as the recreation and the re-issue of the data files would have taken more time.

This hotline serves to inform you that the Equity Derivatives (ED.zip and ED19.Zip) and Currency Derivatives (CD.zip) data files for on 30 September 2020 have been recreated and re-issued to include the corrected values.

The files for 30 September 2020 have been placed in your IDP folder for re-download with the relevant dates suffix on the file names.

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 Market Data Products
- Currency Derivatives Market 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 customersupport@jse.co.za

Issued By:

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