



SERVICE HOTLINE

REFERENCE NUMBER: 46/2016

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CHANGES TO THE DATE FIELD ON COMMODITY DERIVATIVES DAP SUBTYPE 02 – EFFECTIVE 7 APRIL 2016

Clients are advised of the intention by the JSE to make a field value change to the End of Day Commodity Derivatives Daily Full Market Statistics, DAP – Subtype 02. So there are no record layout changes.

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, 6 April 2016 and will be effective on Thursday, 7 April 2016.

To assist clients with their development, the JSE will provide test data ahead of the implementation. Due to the notice period, this is being done with high focus.

Market / Service:

JSE End of Day Commodity
Derivatives Service

Environment(s):

Production

Additional Information:

If you have any queries about this announcement, please contact
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Issued By:

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Market Data