



Johannesburg
Stock Exchange

Tel: +27 11 520 7000

www.jse.co.za

SERVICE HOTLINE

REFERENCE NUMBER: 010/2023

24 January 2023

ENHANCEMENT TO JSE REFERENCE DATA PRODUCT

Further to the [Service Hotline 163/2022](#) published on 29 November 2022, the JSE Ltd would like to remind members that the go-live date for changing the Trading Currency field in the InstrumentsUnderlying.csv file and use for “Underlying Quanto Currency” is 25 January 2023. The field will be blank for most underlying instruments unless it has a Quanto Currency defined that the underlying references. For now, this will be populated only for International Equity Quanto Future.

The files that will be impacted by the change are:

- Currencies.csv file
- InstrumentsUnderlying.csv file

We believe that this is key information to have in your feeds for pricing and hope it will add value to your operations and users.

The Currencies.csv file will be populated with additional currencies. i.e., USD, GBP, EUR, AUD, and JPY.

The changes included in this release have no API changes.

For more details pertaining to the change, please refer to the updated Volume 09- JSE Reference Data Management v204 available on the JSE website under “Next Functional Release” using the following link.

<https://clientportal.jse.co.za/technical-library/trading-and-market-data-documentation>

The updated files will be ready as part of normal operational reference data file delivery on the evening of 24 January 2023 ready for trading the next day.

Please refer all queries to customersupport@jse.co.za

Markets / Services:

JSE Equity Market

JSE Derivative Markets

- Equity Derivatives
- Currency Derivatives
- Commodity Derivatives

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:

JSE Capital Markets

Langa Manqele - Head Equity and Equity Derivatives