

## SERVICE HOTLINE

**Number:** 019/2024  
**Date:** 09 February 2024

**Issued By:** Market Data  
Information Services

### PRODUCTION PROBLEM WITH EQUITY DERIVATIVES AND CURRENCY DERIVATIVES STATISTICS FROM SEPTEMBER 2023

The JSE wishes to bring to your attention the identification of an issue with the calculation of the Equity Derivatives (EDM) and Currency Derivatives (FXM) trade statistics data which unfortunately arose from September 2023.

The calculated trade statistics are made available through a number of end-of-day statistics data products.

The identified issue only pertains to exercised options that expire in the money and are subsequently incorrectly included in the trade statistics for the EDM and FXM markets on the day that they expire.

Our team has concluded the investigation of the root cause and impact to the published data and have recalculated the impacted data.

Due to the period involved, and in the interest of getting the corrected data as quickly as possible to you, the adjusted values are provided in the attached excel spreadsheets.

We apologise for the impact to your operations as well as the inconvenience that this issue has caused.

#### MARKETS / SERVICES:

- Equity Market
- Equity Derivatives Market
- Interest Rate Derivatives Market
- Currency Derivatives Market
- Commodity Derivatives Market
- Bond Market
- Bond ETP Market
- JSE Broker Deal Accounting (BDA)
- Real Time Clearing (RTC)
- Colocation
- International Access Point (IAP)
- FTSE/JSE Indices Data Products
- EOD Information Subscribers
- Live Information Subscribers

#### ENVIRONMENT(S):

Production

#### ADDITIONAL INFORMATION:

If you have any queries about this announcement, please contact the Client Service Centre on +27 11 520 7777 or [customersupport@jse.co.za](mailto:customersupport@jse.co.za)