JSE

SERVICE HOTLINE

REFERENCE NUMBER: 060/2022

29 April 2022

CHANGES TO SA RATES AND ALL CONTRACTS DETAILS DATA PRODUCTS - EFFECTIVE 30 MAY 2022

We wish to inform you that the following product changes that will be implemented, effective Monday, 30 May 2022.

- Equity Derivatives South African Rates data product (RED 01 record type published via ED10.zip data file)
- Currency Derivatives South African Rates (RCD 01 record type published via CD10.zip data file)
- Equity Derivatives All Contract Details data products (AED 01 record type published via ED.zip data file)

Changes to South African Rates Data Products

The **"Interest on Initial Margin"** field in the RED 01 (published in ED10.Zip file) and RCD 01 (published in CD10.Zip file) is a derived field that is dependent on externally sourced input data. The complexity and volatility in the markets mean that the input data is not always readily available by the time the ED10 and CD 10 files need to be disseminated to meet their SLA availability time. For this reason, the field value will not be populated in the early ED/CD10 data file and will be published in the later ED11 and CD11 data files.

Changes to Equity Derivatives All Contracts Details Data Products

The following fields in the AED 01 data record (published in ED.zip file) will not be populated as the fields reference website links that are not available and applicable.

1. **Contract Specification**
2. **SAFEX Clearing Fees – Futures**
3. **SAFEX Clearing Fees – Options**

For all the product changes, to reduce the impact as much as possible to you, the affected field(s) will not be removed but rather padded with blank/null values which will ensure that field positions and overall record layout is not changed.

In support of these changes, updated specifications documents (with affected fields highlighted in Red) as well as sample test data files are attached.

Should you have any queries, send an email to **mdproducts@jse.co.za**

Markets / Services:
- Equity Derivatives Market Data Products
- Currency Derivatives Market Data Products

Environment:
Production

Additional Information:
If you have any queries about this announcement, please contact +27 11 520-7777 or **customersupport@jse.co.za**

Issued By:
Tshepo Modise
Market Data Team
Information Services Division