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## SERVICE HOTLINE

**REFERENCE NUMBER: 117/2022**

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### COMMODITY DERIVATIVES – PUBLICATION OF SPREAD MARKET DATA

The current approach when publishing real-time market data on the data feed for spread instruments, is based on trade executions on the near outright contract and actual outright spread.

The JSE intends to improve this going forward and has developed a solution for reporting spread trading volumes on the real-time market data feed. Spread market data will be solely published based on actual outright executions completed on these instruments. The solution ensures that matches completed on the outright single leg instruments, do not translate into an update of spread market data. Market data for spread instruments will only be updated when a trade matches as a result of a pure spread match or if it is an implied match. The solution has been implemented into the CTS external test environment. There will be no changes to message structures and therefore changes to the API specifications is not applicable.

All clients are encouraged to test the change and verify if market data is processed appropriately.

The solution will be implemented into Production on Saturday, 3 September 2022 for Go-Live Monday, 5 September 2022.

Should you have any queries regarding this Service Hotline, please contact the Client Service Centre via e-mail [CustomerSupport@jse.co.za](mailto:CustomerSupport@jse.co.za).

#### Market / Service:

Commodity Derivatives Real-Time  
Market Data Service

#### Environment(s):

Production  
Customer Test Service (CTS)

#### 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](mailto:CustomerSupport@jse.co.za)