

SERVICE HOTLINE

Number: 120/2023
Date: 21 August 2023

Issued By: Market Data
 Information Services

UPDATE ON THE END OF DAY COMMODITY DERIVATIVES DATA PRODUCT (AD.ZIP) - FIRST AND LAST PRICE

This follows the implementation of the trading, clearing and market data systems for the Commodity Derivatives, Interest Rate Derivatives and Cash Bonds Markets, this Service Hotline serves to inform you that the JSE will be providing additional value to you coming out the AD data product, starting from the evening of Monday, 21 August 2023.

For some instruments, null values are currently provided for the First and Last Price. Due to the ability of a Days open and Days close methodology enhancement on new loaded strike prices, values will now be made available. This methodology and consequential data change in the methodology has been made to improve the data being provided in the AD data product. We believe that these changes will be beneficial to you and to the users of the data.

The following fields will now be populated with values, whereas previously were populated with null values:

Field Name	Data Record	
	DAP 01	DAP 02
First Price	✓	✓
Last Price	✓	✓

The additional data will start being populate from Monday, 21 August 2023.

Please note that there are no changes to field layouts and of specifications changes, therefore there will be no development changes to your systems.

Should you have any queries about this announcement, please send an email to mdproducts@jse.co.za

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)
- 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