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## SERVICE HOTLINE

**REFERENCE NUMBER:** 163/2022

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## ENHANCEMENT TO JSE REFERENCE DATA PRODUCT

In our continuous quest to provide further value, we will be changing the Trading Currency field in the InstrumentsUnderlying.csv file and use for “Underlying Quanto Currency”. 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

The change will be available in CTS Release (CTS 2A) on 1 December 2022.

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.

We will advise when the updated field will be available for the products in Production.

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>

### Market / Service:

Equity Derivatives Market

### Environment(s):

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)

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