
MARKET NOTICEJohannesburg
Stock ExchangeTel: +27 11 520 7000
www.jse.co.za**Number:** 485/2022

Relates to:

- Equity Market
- Equity Derivatives Market
- Commodity Derivatives Market
- Currency Derivatives Market
- Interest Rate Derivatives Market
- Bond Market
- Bond ETP Market

Date: 30 September 2022

SUBJECT: CAN-DO INSTRUMENT CLIENT FILE AVAILABLE IN IDP**Name and Surname:** Alex Comninos**Designation:** Chief Risk Officer (JSE Clear)

Dear JSE Stakeholder

Please be advised that a new client file ("InstrumentsCanDo.csv") containing Can-Do contract spec reference data in a system readable comma-separated values (CSV) file format will be available daily on IDP from **Monday, 3 October 2022**. The InstrumentsCanDo.csv client file allows for automated, systematic integration of Can-Do contract data into client, trading or clearing member valuation and risk processes/systems enabling independent valuation and risk management and monitoring. Can-Dos are exotic derivative contracts that include a variety of option strategies typically involving single or multi-legged option structures.

The InstrumentsCanDo.csv client file will be delivered to IDP daily at 17h30 and can be found via the JSE delivery server, IDP: <file://vypdcidp01.resources.jse.co.za/DFDS/DISTRIBUTION/Derivatives%20Market%20Prod/>

Any problems in respect of the data in IDP can be communicated to the JSE Client Service Centre team for assistance on +27 11 520 7777 or CustomerSupport@jse.co.za

Should you have any queries please regarding this Market Notice please e-mail risk@jse.co.za

This Market Notice will be available on the website at <https://www.jse.co.za/redirects/market-notice-and-circulars>

