

## SERVICE HOTLINE

**REFERENCE NUMBER:** 031/2020

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### REVIEW OF THE EQUITY DERIVATIVES AND CURRENCY DERIVATIVES MARKET STATISTICS

A review of the statistics that relate to the Equity Derivatives and Currency Derivatives markets is underway, which we anticipate will enable the JSE to:

1. Verify the relevance and accuracy of all statistics;
2. Proactively identify accuracy problems and implement measures to avoid recurrences; and
3. Improve our ability to execute and publish corrections as quickly as possible.

The first matter identified as part of this review relates to a situation which caused the “number of contracts” for certain instruments to be incorrectly referenced and in some cases, this persisted for a period of days. The “number of contracts” is an underlying input element and these inaccuracies have unfortunately had an impact on both the statistics of the affected Instrument(s), as well as the Overall Volume and Value statistics.

The JSE identified and implemented a data fix last year to remedy the situation, and recreated the statistics for all Instruments and the Overall Volume and Value statistics since ITaC go-live up to the fix date.

The JSE has had to investigate a number of other aspects and, as a precaution, held back with the provision of the corrected historical data. Those specific investigations are now complete and the JSE is in a position to make the corrected historical data (from ITaC go-live to the data fix date) available.

For clients that store and maintain historical data, the corrected data is available on request in the form of an Excel format data file. If you would like to receive this data, please send a request to [mdsupport@jse.co.za](mailto:mdsupport@jse.co.za)

We apologise for the impact that the restating of the market statistics may have on your operations and users. We will continue to focus on improving our data quality and capability and the findings that impact on the quality of our service and data provided will be communicated accordingly.

#### Market / Service:

Equity Derivatives Market Data products  
Currency Derivatives Market Data Products

#### Environment(s):

Production

#### 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)

#### Issued By:

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