

SERVICE HOTLINE

REFERENCE NUMBER: 128/2019

2 July 2019

NEGATIVE MTM PRICING VALUES NOT APPEARING IN NON-LIVE MARKET DATA PRODUCTS

The JSE has been working on the problem where negative values do not appear in the “MTM Price” and “Previous MT” fields for exotic Futures and Options instruments. The two fields are included in the below Equity Derivatives and Currency Derivatives data products as per the below table. The impact to you will depend on the data products that you subscribe.

The JSE will be implementing the corrective changes on **Monday, 12 August 2019**.

Market	Name	Record Type + Sub Type
Currency Derivatives Market	Daily Traded Statistics	DCD-01
Currency Derivatives Market	MTM All	MCD-01
Currency Derivatives Market	Early MTM	MCD-03
Currency Derivatives Market	Risk Parameters	ACD-01
Equity Derivatives Market	Daily Traded Statistics	DED-01
Equity Derivatives Market	Early MTM	MED-01
Equity Derivatives Market	MTM All	MED-02
Equity Derivatives Market	Risk Parameters	ADD-01
Equity Derivatives Market	Indicative MTM	MED-03

The changes do not impact the layout of the data records. The two fields, which are numeric and 10.6 in size, will contain either a blank to denote a positive value or a negative sign to denote a negative value in the leading character. As an example:

Sign	From	To
Positive	0000000123.520000	000000123.520000
Negative	0000000123.520000	-000000123.520000

The JSE apologises for the impact to your operations and to your data users.

Service:

Equity Derivatives Non-Live Market Data Products
Currency Derivatives Non-Live Market Data Products

Environment(s):

Production

Additional Information:

If you have any queries about this announcement, please contact the Client Services Centre on +27 11 520 7777 or e-mail customersupport@jse.co.za

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