

SERVICE HOTLINE

REFERENCE NUMBER: 131/2019

2 July 2019

CORRECTION OF EQUITY DERIVATIVES AND CURRENCY DERIVATIVES OPEN INTEREST PUBLISHED STATISTICS

The JSE would like to provide an update to clients on the incorrect Open Interest values currently published in real time and on all applicable market data products for the ED and FX Markets.

We have identified the source of the problem as the calculation method applied by the Real Time Clearing System where the open interest calculation has an element of netting of positions at account level, contributing to lower published statistics figures. We will be addressing the problem to restate the published statistics, detailed below.

- As an interim measure, from **Wednesday, 3 July 2019** the JSE will make correct open interest values available on the JSE website. The values will be published twice a day (12pm as well as at end of day). The files may be retrieved via the following links:
<https://www.jse.co.za/downloadable-files?RequestNode=/Safex/Open%20Interest%20Currency%20Derivatives>
<https://www.jse.co.za/downloadable-files?RequestNode=/Safex/Open%20Interest%20Equity%20Derivatives>

The file name standard will be as follows:

Open Interest <Market> (12h00) YYYY-MM-DD HHMMSS

Open Interest <Market> (EOD) YYYY-MM-DD HHMMSS

- The JSE is currently working with its Real Time Clearing System provider to implement a permanent fix to address the intraday dissemination of the open interest values. We will communicate the go live date shortly. Once the permanent fix is implemented, the interim publications will fall away.
- For clients that have an interest in historical data, the JSE will provide corrected daily end of day open interest values for all tradable instruments since the go live of ITaC. The availability of the historical data will be communicated in due course. If you would like to receive the historical data, send an email to mdprojects@jse.co.za.

We thank you for your patience. Please direct any questions/concerns via the contact details stated on the right.

Market / Service:

JSE Market: Equity & Currency Derivatives

Environment: 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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