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## SERVICE HOTLINE

**REFERENCE NUMBER: 134/2019**

4 July 2019

### **EQUITY DERIVATIVES AND CURRENCY DERIVATIVES OPEN INTEREST PUBLISHED STATISTICS UPDATE AS AT 4 JULY 2019**

The JSE hereby provides an update to clients on the Open Interest values currently published in real time and on all applicable non-live market data products for the ED and FX Markets.

The JSE has conducted a comprehensive review of the methodology used before and after ITaC go-live, and has taken into account the normal movement as a result of the trading activity before and after ITaC go-live.

We have, after this review, concluded that the values that are being and have been published do in fact adhere to the correct methodology. We have thus ascertained that changes to the values after ITaC go-live are correct and are due to normal trading activity.

**On this basis, all Open Interest values that are being published, as well as all historical values are correct, and therefore the JSE will not be revising any of the historical values.**

We apologise for the confusion and impact caused by Service Hotline 131/2019 issued on 2 July 2019 and retract it in its entirety.

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](mailto:customersupport@jse.co.za)

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