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SERVICE HOTLINE

REFERENCE NUMBER: 180/2019

27 August 2019

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

With reference to Service Hotline 128/2019 issued on Tuesday, 2 July 2019 about changes to ensure the display of negative values in the "MTM Price" and "Previous MTM Price" fields provided via Non-Live Market Data products.

To correct a scope aspect with the original notice, the issue only affected Exotic Options for the Equity Derivatives market so the Current Derivatives data products were not affected.

This hotline serves to inform clients that are maintaining historical data, about the availability of corrected historical values, for the period from ITaC go-live until 12 August 2019.

Due to the period involved, the JSE was not able to provide the corrected values via regenerated data records so data has been provided in the form of an Excel based extract which is attached to this notice. Please note that the field column C in the extract provides values for "MTM Price" which is the official closing price on the day and is also the "Previous MTM Price" the day after.

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

Market / Service:

Equity Derivatives Market Data Products

Currency Derivatives Market Data Products

Environment: Production

Additional Information:

If you have any queries about this announcement, please contact the Client Services Centre (CSC) on +27 11 520 7777 or e-mail

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Issued By:

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