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SERVICE HOTLINE

REFERENCE NUMBER: 179/2017

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INTEGRATED TRADING AND CLEARING (ITaC) PROJECT - UPDATED NON-LIVE MARKET DATA TEST DATA FILES AND SERVICES DOCUMENTATION

Clients are advised that the following ITaC Services Documentation has been published and is now available for download. These documents include the full set of updated NLMD test data records as well as revised NLMD specification documents.

The JSE will if necessary, depending on the need for any further adjustments, issue additional versions of the specifications and test data files during the remaining phases of testing.

These documents can be accessed via the following link:
<https://www.jse.co.za/services/itac>.

Document	Update	Description/Updates
Equity Derivatives Non-Live Data Products Specifications v0.5	Updated	-Updated contracts convention section -Updated various business descriptions -Updated field formats, lengths and data types in various data records
Currency Derivatives Non-Live Data Products Specifications v0.5	Updated	-Updated SLA times for some record types -Updated contracts convention section -Updated various business descriptions -Updated field formats, lengths and data types in various data records
Test Files	Updated	-Currency Derivatives Data Records -Equity Derivatives Data Records

The specification documents have been published in tracked mode to assist clients in easily identifying the updates applied.

Clients must note that the JSE is currently verifying that data being provided in the Early MTM data records is fully accurate. The conclusion of this check might result in adjusted values being provided however no changes to the data fields and the data record layout are envisaged.

As a last point, it is worth highlighting that while the full set of test data records for both markets is provided, **clients will only get access to the data records that they are licensed to receive in production.**

Please refer all queries relating to this notice and documents via email to
customersupport@jse.co.za.

Market/s:

JSE Derivative Markets

- Equity Derivatives
- Currency Derivatives

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
Customersupport@jse.co.za

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