

SERVICE HOTLINE

REFERENCE NUMBER: 227/2018

16 October 2018

INTEGRATED TRADING AND CLEARING (ITaC) PROJECT - UPDATED INSTRUMENT REFERENCE DATA GUIDE

Clients are advised that the ITaC Instrument Reference Data Guide has been updated and is now available for download. This document explains the Instrument reference data standards and changes being introduced as part of the ITaC project.

An issue was raised by clients during the 6 October 2018 dress rehearsal related to the Instrument Reference Data files. The query was regarding duplicate Contract Codes on MXWD. See sample data below:

ITaC Instrument Master ID	Derivative Instrument Name	Nutron Contract Code	ITaC Contract Code	ISIN	ITaC Instrument Type Name
1015341	MXWD International Index Cash Base 10	YMGQ	14DEC18 MXWD	ZAD000060697	International Index Future
1016361	MXWD International Index Cash Base 10	YMGQ	18MAR19 MXWD	ZAD000070704	International Index Future
1029627	MXWD International Index Cash Base 1	XI02	14DEC18 MXWD	ZAD000138519	International Index Future
1029628	MXWD International Index Cash Base 1	XI02	18MAR19 MXWD	ZAD000138527	International Index Future

To resolve this issue, we will add the nominal to the ITaC Contract Code for International Index derivatives specifically, which will enable clients to differentiate between the futures and options. The new Contract Codes will therefore look as follows.

ITaC Instrument Master ID	Derivative Instrument Name	Nutron Contract Code	ITaC Contract Code	ISIN	ITaC Instrument Type Name
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This documents form part of the JSE Services Documentation and can be accessed at the following link: <https://www.jse.co.za/services/itac#GuidanceNotes>.

Please refer all queries relating to these documents via email to CustomerSupport@jse.co.za.

Service:

JSE Derivatives Markets

- Equity Derivative Market
- Currency Derivative Market

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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