

SERVICE HOTLINE

REFERENCE NUMBER: 85/2018

9 May 2018

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

Subscribers are advised that the following ITaC Services Documentation has been updated and is now available for download. The documents have been published with tracked changes to assist in identifying the changes applied. Additional versions of the specifications and test data records will be issued as required leading up to go-live.

Note: Non Live Market Data (NLMD) User Acceptance testing ends 1 June 2018.

The documents can be accessed under the Non-Live Market Data Products section of the ITaC page: <https://www.jse.co.za/services/itac>.

Document	Update	Description/Updates
Currency Derivatives Non-Live Data Products Specifications	Updated	<ul style="list-style-type: none"> - Update context note for records MCD 02, MCD 04 and MCD 05 - Removed Daily Average Prime Rate, Thirty Day Average Prime Rate and Ninety Day Average Prime Rate fields and business descriptions for records RCD 01, RCD 02 and RCD 04 - Updated context note for record XCD 01 - Update dissemination file name for CCD 03
Equity Derivatives Non-Live Data Products Specifications	Updated	<ul style="list-style-type: none"> - Update context note for records DED 02, DED 03 and DED 04 - Removed Daily Average Prime Rate, Thirty Day Average Prime Rate and Ninety Day Average Prime Rate fields and business descriptions for records RED 01, RED 02 and RED 04 - Updated context note for record XED 01 - Updated dissemination frequency in section 4 for record CED 01 and added context in the actual record structure page
Non-Live Market Data Products Change Impact Analysis	Updated	<ul style="list-style-type: none"> - Removed Daily Average Prime Rate, Thirty Day Average Prime Rate and Ninety Day Average Prime Rate fields and business descriptions for South African Rates data records and web reports - Updated dissemination frequency EDM Close Out Prices data record and Web report
Test Files	Revised	<ul style="list-style-type: none"> - Currency Derivatives Data Records - Equity Derivatives Data Records

Note that the Close out (CCD 01) and Rand Spot (CCD 02) data records are not available in this revision. We will communicate as soon as these data records are available.

Please refer all queries to: CustomerSupport@jse.co.za.

Market / Service:

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 e-mail CustomerSupport@jse.co.za

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