



Johannesburg
Stock Exchange

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SERVICE HOTLINE

REFERENCE NUMBER: 239/2021

14 December 2021

ED10.ZIP AND CD10.ZIP DATA PRODUCTS DELIVERY SLA TIME ADJUSTMENT

We would like to inform you that the product delivery SLA times for the Equity Derivatives (ED10.Zip) and Currency Derivatives (CD10.Zip) data products will be adjusted from 10:15 (SAST) to **11:00 (SAST)** daily which will come into effect from **Wednesday, 15 December 2021**.

The data products are dependent on the calculation and provision of a key "Interest on Initial Margin" field. When this field was not provided by a certain time by upstream processes, the product logic used the previous days value so that the data products, that also provide key rates data, could be made available. However, to address concerns raised by subscribers about the accuracy of the field, the product logic was changed in the early part of November to intentionally wait for the updated calculated field value rather than using the previous days value.

While the correct value is now provided on a consistent basis, the effect unfortunately is for the data products to be made available later than the current SLA time on a more regular basis, hence the necessity for the delivery time SLA adjustment.

As a separate parallel activity, we are canvassing subscribers on the possibility and impact of not publishing the "Interest on Initial Margin" value at all in the early data products and rather just in the later ED11/CD11 data products. If this proposal is adopted, then a subsequent hotline will be issued and the ED10/CD10 SLA time will then be adjusted back to 10:15 (SAST).

If you have any questions or concerns about this hotline, please send an email to mdproducts@jse.co.za

Markets / Services:

- Equity Derivatives Market Data Products
- Currency Derivatives Market Data Products

Environment(s):

Production

Additional Information:

If you have any queries about this announcement, please contact the Client Service Centre (CSC) on +27 11 520 7777 or e-mail customersupport@jse.co.za

Issued By:

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