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## SERVICE HOTLINE

**REFERENCE NUMBER:** 10/2019

15 January 2019

### **ITaC DECOMMISSIONING TESTING OPPORTUNITY FOR INTEREST RATE AND COMMODITY DERIVATIVES MARKET DATA SUBSCRIBERS**

The ITaC project is making material changes to the systems underpinning the Equity Derivatives (EDM) and Currency Derivatives (FXM) markets, and which spans into the live and non-live market data that the JSE provides for these two markets.

Because Interest Rate Derivatives (IRD) and Commodity Derivatives (CDM) markets share some common systems with the EDM and FXM markets, the JSE decided as a risk mitigation measure to provide the means for direct users to test that the IRD and CDM markets are unaffected by the ITaC changes.

With this in mind, the JSE announced last year that it would provide an opportunity for current direct subscribers to the IRD and CDM non-live market data records to test that the receipt and processing of the subscribed IRD and CDM data records are unaffected by the ITaC project go-live scheduled for 8 April. The IRD data records are made available via an IR.zip data file and the CDM data records via an AD.zip data file. **You are receiving this notice as we have on record that your company is a subscriber to either the IRD data records or the CDM data records or both.**

The JSE will be producing and providing test data files for all current subscribers and placing them in a test client specific folder **under the ITaC End to End Test (ETE) folder “\Members\Member xxx\NLM ETE\”** on the JSE’s IDP server from Monday 14 January 2019 until 1 February 2019.

Please note that the following two key points in relation to the test data that will be provided:

1. Currency Derivatives (FXM) data is currently included with the IRD data records. From ITaC go-live, the FXM data will be excluded as this market data will, from ITaC go-live, come through a new separate set of FXM data records. Please make sure that your processes have catered for the exclusion of the FXM data from the IRD data records and IR data file.
2. The test data records and data files are created using artificial test data so the data cannot be compared to the data coming through the current production data records.

#### **Service:**

End of Day Interest Rate and Commodity Derivatives Data Products

#### **Environment(s):**

Development

#### **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](mailto:customersupport@jse.co.za)

#### **Issued By:**

Neil Vendeiro  
Market Data Product Owner  
Market Data Department  
Information Services Division

If you intend to test the processing of the test IR and/or AD data files, or have any questions, please let us know by sending an email to [mdprojects@jse.co.za](mailto:mdprojects@jse.co.za) so that we are aware and can provide an effective support service.