

SERVICE HOTLINE

REFERENCE NUMBER: 118/2018

27 June 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 published and is now available for download.

In line with the start of E2E, revised specification documents have been published with tracked changes to assist in identifying the updates applied resulting from Data Subscriber UAT and JSE testing. The JSE will only issue additional versions of the specifications and test data records only if required.

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

Document	Update	Description/Updates
Currency Derivatives Non-Live Data Products Specifications	Updated	Update of dissemination SLA times for some of the records: Refer to section 4 for impacted records Updated ISIN field description in various records Updated Data record criterion for Records DCD 01, MCD 01 and ACD 01 Added Inverse Calendar Spreads contract convention Added new field "Delta Value Sign" in data records MCD 02, MCD 04 and MCD 05
Equity Derivatives Non-Live Data Products Specifications	Updated	Update of dissemination SLA times for some of the records: Refer to section 4 for impacted records Updated ISIN field description in various records Increased Equity Code field length from 4 to 7 characters in record CED 01 Updated Data record criterion for Records DED 01, MED 02 and ADD 01 Added Inverse Calendar Spreads contract convention Updated Volatility Adjustment field description for record LED 01 Added new field "Delta Value Sign" in data records DED 02, DED 03 and DED 04
Non-Live Market Data Products Change Impact Analysis	Updated	Updated dissemination SLA times for some records. Added Delta Value sign field name in impacted records
Test Files	Revised	Currency Derivatives Data Records Equity Derivatives Data Record <i>Note that the Monthly Market Statistics (DED 04) data record is not available in the revised test files. We will communicate as soon as these data record are available</i>

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

Market / Service:

JSE Derivative Markets

- Equity Derivatives
- Currency Derivatives

Environment(s):

Development

Additional Information:

If you have any queries about this announcement, please contact the Client Services Centre (CSC) on +27 11 520 7777 or e-mail

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