

SERVICE HOTLINE

REFERENCE NUMBER: 136/2019

8 July 2019

INTRODUCTION OF NEW DATA RECORD AND UPDATED NLMD PRODUCTS SPECIFICATIONS DOCUMENTS

The JSE wishes to draw your attention to the two following changes that are included in the attached specifications documents. In addition, some cosmetic updates have been done to specification documents. Please refer to the revised specifications documents for full details of all the changes in tracked mode:

New Currency Derivatives Daily Close Out Rates data record (CCD Subtype 04)

- The new data record will contain currency pairs for all currencies compared to the South African Rand (ZAR) and their exchange rate as at 10h00 NY Time.
- This record's dissemination frequency will be daily and SLA time will vary during the year between 16:10 from 17:10 to cater for the New York Daylight Savings switchover.
- For subscription to this new data record, clients must contact their Market Data Account Manager or send an e-mail to mdclients@jse.co.za.

Changes to the dissemination SLA time of South African Rates data records

- The dissemination SLA time for the Equities Derivatives version RED 02 and the Currency Derivatives version RCD 02 has been adjusted to 11:30 to 11:15 to allow more time for accessing and processing the key input data.

Document	Update	Description/Updates
Equity Derivatives Non-Live Data Products Specifications	Updated	<ul style="list-style-type: none"> - Updated dissemination time for RED 02 - Updated context notes for MED 01 - Updated field description for "Total Open Interest For Day" in OED 02 and SED 02 data records - Updated record headings of all data records
Currency Derivatives Non-Live Data Products Specifications v	Updated	<ul style="list-style-type: none"> - Added data record CCD 04 - Updated dissemination time for RCD 02 - Updated context notes for MCD 03 - Updated product name for data record CCD 01 - Updated Record Headings all data records
Sample File	New	<ul style="list-style-type: none"> - Currency Derivatives Data Record CCD 04

Please refer all queries relating to this Hotline and documents via email to: MDProjects@jse.co.za.

Market / Service:

JSE Derivative Markets Non-Live Market Data Products for:

- Equity Derivatives
- Currency Derivatives

Environment(s):

Production

Additional Information:

If you have any queries about this announcement, please contact +27 11 520 7777 or MDProjects@jse.co.za

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