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SERVICE HOTLINE

REFERENCE NUMBER: 266/2018

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ITaC - DECOMMISSIONING TESTING THAT COVERS EOD INTEREST RATE AND CURRENCY DERIVATIVES MARKETS DATA RECORD BASED PRODUCTS

The Integrated Trading and Clearing project (ITaC) is materially changing the systems that support Trading, Clearing and Market Data functionality for the Equity Derivatives (EDM) and the Currency Derivatives (FXM) markets.

The JSE currently provides Currency Derivatives market data together with Interest Rate market data via a common set of fixed width End of Day data IRC records that provide both Interest Rate/Spot Bond and Currency Derivatives.

From the go-live day of the ITaC project which is set for 8 April 2019, the JSE will discontinue the provision of FXM data via the IRC data records. The FXM data will instead from that day, be provided in a new separate set of non-live FXM data records. The current IRC data records will however continue to be produced and provided but only providing IR/Bond data.

Subscribers of the current IRC data records for Currency Derivatives data should already have made system changes to switch over to the new future FXM data records.

Subscribers of the current IRC data records for Interest Rate/Bond data must ensure that the receipt and processing of the future IR data records, which will exclude FXM data, do not impact your operations.

To this end, the JSE will, during the End to End test phase scheduled for 3 to 21 December 2018 produce a set of future test IR data records (which will exclude the FXM data) and make it available on request to assist with any verification testing.

If your company want to test the processing of the future changed IR data records please let us know so that we can assist you in getting access to the test folder on the IDP FTP server and test data. Please send a request via email to mdprojects@jse.co.za and we will assist by providing the necessary information and supporting your enablement tasks.

If you have any questions, please send them to mdprojects@jse.co.za.

Service:

End of Day Interest Rate 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 e-mail CustomerSupport@jse.co.za

Issued By:

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