

## SERVICE HOTLINE

**REFERENCE NUMBER:** 32/2019

21 February 2019

### INTEGRATED TRADING AND CLEARING (ITaC) PROJECT – UPDATED NON-LIVE MARKET DATA SERVICES DOCUMENTATION NOW AVAILABLE

Clients are advised that the following ITaC Services Documentation has been published and is now available for download.

Due to a number of client requests the JSE has decided, in the spirit of being responsive to clients' needs, to introduce an additional new data record namely "All Contracts Open Interest" DED05 for EDM and DCD05 for FXM. This data record will be disseminated daily by 20:30 SAST. This data record contains the Open Interest and number of Contracts Traded, for all instruments regardless of whether they were traded on the day or not.

If you are interested in this new data record and would like test data, please let us know so that we can arrange to provide it to your company via our End to End testing platform. Please note that our ETE test period ends 01 March 2019, if you are interested in the data record please let us know urgently.

The specification documents have been published with tracked changes to assist in identifying the updates applied. These documents can be accessed at the following link: <https://www.jse.co.za/services/itac>.

Document	Update	Description/Updates
<a href="#">Currency Derivatives Non-Live Data Products Specifications</a>	Updated	- Addition of the All Contracts Open Interest - DCD05 data record
<a href="#">Equity Derivatives Non-Live Data Products Specifications</a>	Updated	- Addition of the All Contracts Open Interest - DED05 data record
<a href="#">Non-Live Market Data Products Change Impact Analysis</a>	Updated	- Addition of the All Contracts Open Interest - DED05 and DCD05 data records

Please refer all queries to: [MDProjects@jse.co.za](mailto:MDProjects@jse.co.za).

#### Market / Service:

JSE Derivative Markets

- Equity Derivatives
- Currency Derivatives

#### Environment(s):

Production

#### 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:

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