

## SERVICE HOTLINE

**REFERENCE NUMBER:** 62/2019

27 March 2019

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

Clients are advised that the following ITaC Non-Live-Market Data documents have been updated and are now available for download. While cosmetic changes have been done, please note the following key changes:

1. Based on the analysis, after all systems have been running in near production mode, the originally estimated SLA time of 17:15 for Volatility Surfaces data record LED 01 is unfortunately unattainable due to the input data only being available later than initially anticipated.

On the basis of the later input, the revised SLA for this data record will now be **19:00** and the data record will move from the ED17.zip to the ED19.zip data file. If you are a direct subscriber to this data record, please make the necessary adjustments to process the data record at a later time and from a different data file.

2. In order to cater the scenario where a key currency rate field is obtained an hour later during part of the year due to the switch in Daylight Savings in the USA, the JSE has decided to change the name of the data file that will provide the afternoon South African Rate data record (CCD 03) from **CD17.zip** to **CDRS.zip**.

The below 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#NLMDProducts>

Document	Update	Description/Updates
<a href="#">Currency Derivatives Non-Live Data Products Specifications</a>	<b>Updated</b>	- Made cosmetic changes - Updated Dissemination file name for data record CCD 03 in section 4
<a href="#">Equity Derivatives Non-Live Data Products Specifications</a>	<b>Updated</b>	- Made cosmetic changes - Updated Dissemination file name for data record CCD 03 in section 4
<a href="#">Non-Live Market Data Products Change Impact Analysis</a>	<b>Updated</b>	- Made updates to the LED 01 and CCD 03 Data records as per the specifications updates

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 +27 11 520 7777 or [customersupport@jse.co.za](mailto:customersupport@jse.co.za)

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