

# FREQUENTLY ASKED QUESTIONS (FAQS)

## Equity and Commodity Derivatives Live Data Feed to London PoP

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## Table of Contents

Purpose of Document .....	3
Frequently Asked Questions .....	3

## PURPOSE OF DOCUMENT

The purpose of this document is to provide answers to some of the questions that the impacted users of the Live derivatives data feed to the Point of Presence in London may have regarding the services provided, connection requirements and JSE contact details.

## FREQUENTLY ASKED QUESTIONS

### 1. What is a derivative?

A derivative is a contract that derives its value from the performance of an underlying entity. This underlying entity can be an asset, index, or interest rate, and is often called the "underlying". Derivatives can be used for a number of purposes, including insuring against price movements (hedging), increasing exposure to price movements for speculation or getting access to otherwise hard-to-trade assets or markets.

### 2. Which Derivatives Data is available over this link?

We provide Live Equity Derivatives and Live Commodity Derivatives market data

### 3. Who should I contact if I want Derivatives Data Product

Please contact the JSE Market Data Division on: +27 11 520 7000, email MDClients@jse.co.za or visit: <https://www.jse.co.za/sevices/market-data/equity-and-commodity-derivatives>

### 4. Is this Derivatives Data feed available for existing customers only or new customers too?

This product is available to new and existing customers

### 5. What times is the data available?

Start of day reference data is available from 06:00 SAST. Live order book data is available when the respective markets open for trading. Trading ends at 147h25 and data is not available after Trading hours.

### 6. Is there an option to re-request missed data and what is the process?

Yes, there is a re-request process available which is limited to intraday data only

### 7. What is the turnaround time for re-requesting missed data?

The missed data can be made available almost immediately, dependant on the client's distance from the JSE, after the request is initiated from the customer's application to the JSE.

### 8. Are there any costs for re-requests?

There are no charges for re-requests

### **9. Are historical re-requests allowed?**

No, re-requests are only valid for the current trading day

### **10. Can I subscribe to the JSE for Equity and/or Commodity Derivatives data?**

A customer may subscribe to the Equities Derivatives and/or Commodity Derivatives data

### **11. How do I access or download a copy of the UDP Technical Derivatives data Feed Specification?**

The UDP Technical Derivatives Data Feed Specification document may be accessed via

<https://www.jse.co.za/services/technologies/jse-derivatives-trading-systems>

The UDP Technical Derivatives Data Feed Specification document can be emailed to you by the CSC team (customersupport@jse.co.za) or by you simply calling +2711 520 7777 [option 1 for trading & connectivity]

### **12. What is the format of the Derivatives Data?**

The derivatives data will be disseminated via the Multicast protocol, with re-requests using the TCP/IP protocol

### **13. Are there any restrictions to the use of the data I have subscribed to?**

All Derivatives Data usage needs to be licensed and contracted from the JSE

### **14. What is the JSE UK PoP**

The JS Point of Presence (PoP) in London is a high speed link that is designed to support the distribution of JSE market data feeds. The data feed are disseminated to clients, via the normal JSE Client Access Network (CAN).

### **15. What is the bandwidth I require to access the JSE Services over the PoP?**

The hyperlink below will redirect you to a document you can use to determine your bandwidth requirements

[https://www.jse.co.za/content/JSETechnologyDocumentItems/Client\\_Connectivity\\_Standards\\_and\\_Requirements.pdf](https://www.jse.co.za/content/JSETechnologyDocumentItems/Client_Connectivity_Standards_and_Requirements.pdf)

### **16. Am I responsible for my own 'Last Mile' costs?**

Yes, each customer is responsible for their own 'Last Mile' costs

### **17. How do I guarantee that I have received all multicast data?**

Multicast data by its very definition is unguaranteed, however, data will be disseminated via an A and B feed - clients are required to arbitrage between the A and B feed to ensure minimal loss of data

### **18. Is re-requesting done via the same channel as the multicast data?**

No, the re-requests will be facilitated via a dedicated TCP/IP channel. Kindly refer to the JSE Client Connectivity document for further detail.

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### 19. Who can I contact regarding PoP connectivity problems

You may contact our Client Services Centre on +27 11 520 7777 or send an e-mail to [customersupport@jse.co.za](mailto:customersupport@jse.co.za)

### 20. Are both production and test services enabled over the JSE London PoP?

Yes, client application development, functional and conformance testing services are facilitated via the PoP for both Equity and Derivative markets

### 21. Is the Conformance process mandatory?

Yes, the conformance process is mandatory for all customers intending to subscribe to this service. You may contact our Client Service Centre on +27 11 520 777 or send an e-mail to [customrsupport@jse.co.za](mailto:customrsupport@jse.co.za) to make the necessary arrangements

### 22. What is the escalation process if the connections are down during Trading hours?

You may contact our Client Services Centre on +27 11 520 7777 [option 1 for trading & connectivity] or send an e-mail to the CSC team [customersupport@jse.co.za](mailto:customersupport@jse.co.za)

### 23. What is the escalation process if during Trading hours the received data is incorrect?

You may contact our Client Services Centre on +27 11 520 7777 [option 1 for trading & connectivity] or send an e-mail to [customersupport@jse.co.za](mailto:customersupport@jse.co.za)

**Ends**