

SERVICE HOTLINE

REFERENCE NUMBER: 15/2017

1 February 2017

INTEGRATED TRADING AND CLEARING (ITaC) PROJECT: SERVICES DOCUMENTATION UPDATED FOR TRADING, POST-TRADE, REAL-TIME AND NON-LIVE MARKET DATA SERVICES

Further to the [Service Hotline 256/2016](#) issued 14 December 2016, clients are advised that the following specification documents for the ITaC Project 1b (Equity Derivatives) and Project 1c (Currency Derivatives) were published last night in accordance with the high level project timelines and are now available for download.

These documents all form part of the JSE Services Documentation and can be accessed at the following link: <https://www.jse.co.za/services/itac>.

Document	Description
Trading and real-time Market Data Services Documentation	
Volume 00D – Derivatives Trading Overview document	Initial draft of the Derivatives Markets Trading Service Overview
Post-trade Services Documentation	
Volume PT00 – Post-trade Overview document	Initial draft of the Derivatives Markets Post-trade Service Overview
Non-live Market Data (Intra-day and End-of-Day) Products Services Documentation	
Currency Derivatives Non-live Data (NLD) Products Specifications	Initial draft of the non-live Market Data specification for Currency Derivatives
Equity Derivatives Non-live Data (NLD) Products Specifications	Initial draft of the non-live Market Data specification for Equity Derivatives

In addition, please **see overleaf** for minor updates applied to other Services Documentation.

Please refer all queries relating to these documents via email to CustomerSupport@jse.co.za.

Service:

JSE Equity Derivatives Market
JSE Currency Derivatives Market

Environment(s):

Production

Additional Information:

If you have any queries about this announcement, please contact ITaC@jse.co.za

Issued By:

Sandra Borrageiro
Head: Project Delivery
Trading and Market Services
ITaC@jse.co.za

Trading and real-time Market Data Services Documentation updates.

Note1: All documents have been updated using tracked changes so that clients can easily identify what has changed.

Document	Description
Volume 01 – Native Trading Gateway	<ul style="list-style-type: none"> - For all markets - Updated to version 3.04 with minor updates to data field types and definitions
Volume 03 – Post Trade Gateway (FIX 5.0 SP2)	<ul style="list-style-type: none"> - For all markets - Updated to version 3.05 with the introduction of SecondaryTradeReportID for Off Book trades and minor updates to description of fields and enums
Volume 05 – Market Data Gateway (MITCH - UDP)	<ul style="list-style-type: none"> - For all markets - Updated to version 3.04 with minor updates to the Off Book trade times and instrument list configuration
Volume 09D – JSE Reference Data Management	<ul style="list-style-type: none"> - For the Derivatives Markets - Updated to version 1.00 with minor updates to fields in the CSV file layouts

Note2:

The Trading and real-time Market Data Services Documentation is a combined set of specification documents. The following naming standard has been applied to assist clients in understanding which documents are relevant to which market.

Volume XX B	B or BLANK = document applies to all markets
Volume XX D	D = document applies to Derivatives markets
Volume XX E	E = document applies to Equity market