

SERVICE HOTLINE

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22 December 2017

INTEGRATED TRADING AND CLEARING (ITaC) - EQUITY DERIVATIVES AND CURRENCY DERIVATIVES MARKET DATA UPDATE

The JSE has previously communicated that Integrated Trading and Clearing (ITaC) project will materially impact both the live and non-live public market data for the Equity Derivatives and Currency Derivatives markets.

It is **crucial that both live and non-live market data** (website reports and data records) **users fully understand the impacts** relevant to them and **have made necessary arrangements in time for go live**. If you have not already engaged with the JSE and wish to remain abreast of the latest project status and impacts, kindly **notify the JSE of the contact details of the person** at your company **appointed as the key contact to manage these ITaC changes**.

Revised ITaC Go Live Date

At the communication session held Wednesday, 13 Dec 2017 we announced a revised **ITaC go live date of Monday, 14 May 2018**.

Please refer to the presentation on the JSE website for more details related to the reasons for the postponement as well as key activities and dates leading up to the revised go live date.

[20171213 ITaC Dress Rehearsal Feedback and Timeline Update FINAL.pdf](#)

Non-Live Market Data Impacts - to Non-live Market Data users

On ITaC go live, non-live market data reports and files made available via the JSE website as well as the data record based products for the two markets migrating to the new technology will be provided as follows:

- Predominately as fixed width data records via value-add market data products which can be downloaded via the JSE Information Delivery Portal (IDP) using the file transfer protocol (FTP) for automated application processing
- A set of website based reports just for general public viewing. These will be provided in PDF format and will generally be made available later than the value-add market data products

Market / Service:

JSE Derivatives Markets

- Equity Derivatives Market Data
- Currency Derivatives Market Data

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

Issued By:

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New Test Data Records and Services Documentation (specifications) available to Non-live Market Data users

A **new set of test data** records and revised specifications **have been published** and are **now available** for download via the JSE ITaC webpage. Please refer to the Non-Live Market Data Products Specifications section for these:

<https://www.jse.co.za/services/itac>

The following must be noted for this version of the data records:

- a) An additional **new data record** "Detailed Instruments" has been introduced for both markets as requested by users. These data records will provide additional reference data elements which include the Contract code, Derivatives Instrument Name and other reference data fields.
- b) The Equity Derivatives (EDM) Dividends **data record (IED 02)** is still **not in finalised** due to problems with the data and must therefore be ignored for now. The JSE will advise once the data issue is resolved and the data record is finalised.

User Acceptance Testing Environment – available to Non-live Market Data users

The JSE is **readying a Non-Live Market Data User Acceptance Test environment (NLMD UAT) for February 2018** so that users can test their access to their relevant data records in their client specific data files via the JSE's production IDP. This will closely mirror the way that users will access the data in final production mode and will especially be of benefit to new data record users.

Details about the future NLMD UAT environment and availability will be communicated in the early part of 2018.

To participate in the **UAT testing**, please **send** an email with your **contact details** to ITaC@jse.co.za.

ITaC Services Documentation available

Please see below for the **complete set of Services Documentation** that include the data record technical specifications, test data files as well as the **Customer Impact Analysis document** that maps out the current **AS-IS reports/files** to the **new TO-BE reports/files** so that data users can assess the future state of these.

| # | Document | Purpose |
|----|---|--|
| 1. | 20170504 ITaC Working Group Market Data | General - Presentation provides a high level conceptual view and summary of the real-time live and non-live market data changes that will be available as part of the ITaC project. |
| 2. | Volume 05 - Market Data Gateway (MITCH - UDP) | Live Market Data Specifications The market data real-time feed is a stream of fixed width binary messages which provides real-time information for each instrument traded on the two markets. |
| 3. | Non-Live Market Data Products Change Impact Analysis | Non-Live Market Data Change Impact Analysis Document maps out, in more detail, the changes to the data records and Web reports. Also includes a data field location matrix that lists each data element and indicating in which Data Records that will be made available and indicating the data record(s) where the data element is included. |
| 4. | Currency Derivatives Non-Live Data Products Specifications and Equity Derivatives Non-Live Data Products Specifications | Non-Live Market Data - Specifications* Document details the layout of each data record per market in addition to providing supporting information. |
| 5. | Currency Derivatives Data Records Dec 2017 and Equity Derivatives Data Records Dec 2017 | Non-Live Market Data – Test Data Records* These files include the full set of updated NLMD test data records. They correspond to the specification documents above. |

* The JSE will, if absolutely necessary, issue additional versions of the specifications and test data files during the remaining phases of testing due to queries/raised during testing.