

SERVICE HOTLINE

REFERENCE NUMBER: 55/2016

31 March 2016

INTEGRATED TRADING AND CLEARING (ITaC) PROJECT 1A: CUSTOMER TEST SERVICE (CTS) GO LIVE FOR EQUITY MARKET ENHANCEMENTS

Further to Service Hotline 45/2016 issued 17 March 2016 this serves to inform market participants that the new CTS environment for ITaC Project 1a will become available to clients from Monday, 4 April 2016.

ITaC Project 1a includes the Equity Market functional enhancements as well as the migration to the single code base in preparation for ITaC Project 1b & 1c which will cater for the Equity Derivatives and Currency Derivatives Markets.

Connectivity and use of the CTS environment will take place in a phased approach:

- From 4 April 2016, the new CTS environment will be available for connectivity enablement and setup. At this stage the JSE will not support API queries specific to the environment.
 - The MITCH market data gateways in the new CTS environment will already cater for derivatives data
 - A new message type on the MITCH market data gateway will now support Extended Statistics
- **The new functional enhancements to the Equity Market will only be implemented into the CTS environment and become available for testing from mid-May 2016.** These functional enhancements include:
 - New central Order Book Cross (XT)
 - Introduction of Closing Price Cross (CPX) session for trading segments ZA02, ZA03 and ZA06
 - Introduction of pegged orders for trading segments ZA01, ZA02, ZA03 and ZA06 and
 - End of Day Volume Auction will introduce the non-visible uncrossing of large orders after the CPX session

To minimise impact to clients, existing CTS client enablements will be copied over from the current production parallel Equity CTS environment to the new ITaC Project 1a CTS environment. Clients will therefore be able to connect to the current production parallel CTS environment as well as the new ITaC Project 1a CTS environment with the same CompIDs and Trader-IDs however, they will need to ensure that they target the correct environment IP addresses. i.e. production parallel CTS and new ITaC Project 1a CTS environments will have different target IP addresses.

Service:

JSE Equity Market
JSE Equity Derivatives Market
JSE Currency Derivatives Market

Environment(s):

Customer Test Service (CTS)

Additional Information:

Should you have any queries about this announcement, please contact Client Service Centre
+27 11 520 7777 or
customersupport@jse.co.za

Issued By:

Trading and Market Services

As per the current client enablement process, clients can request a copy of the CTS IP details by contacting the JSE Client Services Centre (CSC) on +27 11 520 7777 or CustomerSupport@jse.co.za.

Access to the new ITaC Project 1a CTS environment will be provided at no additional charge to current CTS fees until the end of October 2016. During this time the current production parallel CTS environment will still be available. Only once the existing production parallel CTS environment is decommissioned, will the new ITaC Project 1a CTS environment be billed for.

ITaC Project 1a – Equity Market Upgrade Key Dates

Date	Description
Monday, 4 April 2016	Launch of upgraded Equity Market Customer Test Service (CTS)
May 2016*	CTS downtime
May 2016*	Implementation of new Equity Market functional enhancements in CTS
Wednesday, 1 June 2016	Start of conformance tests for clients
Saturday, 30 July 2016	Internal JSE prep dress rehearsal
Friday, 5 August 2016	Final Conformance cut-off date
Saturday, 13 August 2016	Equity Market Mandatory Dress Rehearsal (MMDR)
Saturday, 3 September 2016	Equity Market Mandatory Dress Rehearsal (MMDR)
Saturday, 24 September 2016	Equity Market Optional Dress Rehearsal (MODR) / Connectivity test and final cut-over activities for go live
Monday, 26 September 2016	Go Live of ITaC Project 1a – Equity Market Upgrade
Saturday, 8 October 2016	Equity Market Optional Dress Rehearsal (MODR) / Connectivity test and final cut-over activities for go live contingency
Monday, 10 October 2016	Go Live contingency of ITaC Project 1a – Equity Market Upgrade

*Exact dates to be confirmed in due course.