

Johannesburg Stock Exchange

Tel: +27 11 520 7000 Fax:+27 11 520 8584

www.jse.co.za

SERVICE HOTLINE

REFERENCE NUMBER: 93/2016

17 May 2016

AVAILABILITY OF THE FAST TEMPLATES FOR THE INTEGRATED TRADING AND CLEARING (ITaC) EQUITY MARKET UPGRADE

Clients are advised that the Equity Market Data FAST template has been updated to include the ITaC Project 1a Equity Market upgrade requirements and is now available for download. This document forms part of the JSE Services Documentation.

The document can be accessed in the 'Trading documentation' section of the ITaC webpage at the following link:

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

Document Name	Description
Equity Market Data	The JSE implementation is based on Version 1.1 of the
FAST Templates	Session Control Protocol (FAST SCP 1.1) of the FIX
	Adapted for STreaming (FAST) Protocol specification.
	FAST is a binary encoding method for message oriented
	data streams. The encoding method reduces the size of
	data streams by removing redundant data, thus
	leveraging data affinities of a stream. The remaining data
	in the stream is then serialized with respect to a control
	structure (a template) through binary encoding in the
	template.

A reminder of the ITaC Project high level timeline:-

- ITaC Project 1a Equity Market upgrade and enhancements scheduled for go live 26 September 2016
- ITaC Project 1b Equity Derivatives migration to new trading and clearing systems go live during Q2/Q3 2017
- ITaC Project 1c Currency Derivatives migration to new trading and clearing systems will follow approximately 2 months after project 1b

Service:

JSE Equity 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