
MARKET NOTICE

Johannesburg
Stock Exchange

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www.jse.co.za

Number: 013/2017
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 13 January 2017

SUBJECT: GLOBAL MARKET MIGRATION DURING ITAC TRANSITION

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Designation: Director: Information Services

The Global Market functionality was introduced in 2010 to provide both Equity Derivatives (EDM) and Commodity Derivatives market (CDM) participant's easy access to a single order book where a number of cash settled foreign referenced commodity products are listed. Global market products include cash settled metals, energy and a range of Quanto futures and options. To date we have seen 840,773 contracts traded to the value of over R53 billion.

Due to the Integrated Trading and Clearing (ITaC) project 1b whose primary objective is to migrate the Equity and Currency Derivatives markets to MIT technology for trading and Cinnober for clearing. Global Market access will be decommissioned on the Equity Derivatives market before ITaC go live meaning the foreign referenced commodities will only be available through the Commodity Derivatives market.

Impact to EDM Real-time and End of Day Data clients who subscribe to Global Markets instruments data is as follows:

Real Time Subscribers

- Access to Global Markets instruments through the EDM Real-time data feed will be terminated from the implementation date
- EDM clients who wish to continue to access Global Markets instruments will be required to subscribe to CDM Real-time data feed

End of Day Subscribers

- Data for Global Markets will not be included in the EDM records from the implementation date
- EDM clients who wish to continue to receive the Global Markets data will need to subscribe to the relevant CDM End of Day data records

All EDM subscribers who wish to continue to access Global Markets data, but are not subscribers to the CDM data products, will need to notify the JSE so that all the key business and technical aspects can be addressed before the implementation date.

Please send through your confirmations to Customersupport@jse.co.za by no later than 28 February 2017. The JSE will then engage with those Information Subscribers to ensure the transition is facilitated as smoothly as possible.

The JSE anticipates completing the migration of Global Markets in early Q2 of 2017. More details regarding the final deployment date and user acceptance testing will be communicated in late January 2017.

For more information or any questions please email Customersupport@jse.co.za or call + 27 11 520 7777

This Market Notice will be available on the website at <https://www.jse.co.za/redirects/market-notice-and-circulars>