

SERVICE HOTLINE

REFERENCE NUMBER: 130/2018

23 July 2018

INTEGRATED TRADING AND CLEARING (ITaC) PROJECT – DERIVATIVE MARKET SYMBOL DIRECTORY MESSAGE UPDATE TO THE MARKET DATA GATEWAY (MITCH)

Clients are advised that as requested by clients, the JSE will introduce additional fields to the **Symbol Directory** message for the **ITaC Derivative Markets** to provide a more streamlined process when user created instruments are generated and published to the market. This change will remove the dependency to download update instrument client CSV files intra-day via JSE IDP service.

This change will be **available in the Customer Test Service (CTS) environment from Monday, 6 August 2018** and will be included in the **dress rehearsal on 18 August 2018**. The **Equity Market** Symbol Directory message will **NOT be** impacted by this change.

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

Document	Update	Description
Volume 05 – Market Data Gateway (MITCH – UDP) V3.08	Updated	<p>This document describes the real-time market data feeds for each instrument traded on the Equity and Derivatives/Bonds Markets.</p> <p>Document updated with tracked changes to include the additional fields added to the Symbol Directory message for the ITaC Derivative Markets via the Market Data MITCH Feeds. The Symbol Directory message for the Derivative Market Data Feeds will have a length of 417 bytes.</p> <p>The Symbol Directory message for the Equity Market Data Feeds will not change and has a length of 332 bytes.</p> <p>The document can be found under the Trading and Market Data Documentation section of the ITaC page.</p>

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

Service:

JSE Derivatives Markets

- Equity Derivatives Market
- Currency Derivatives Market

Environment(s):

Production,
Customer Test Service (CTS)

Additional Information:

If you have any queries about this announcement, please contact the Client Services Centre (CSC) on +27 11 520 7777 or e-mail CustomerSupport@jse.co.za

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