

SERVICE HOTLINE

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REMINDER ABOUT FUTURE CHANGES TO INTERNATIONAL ACCESS POINT (IAP) ARISING FROM JSE ITaC PROJECT GO-LIVE ON 8 APRIL 2019

The JSE is, via the ITaC project, changing the Equity Derivatives (EDM) and Currency Derivatives (FXM) markets from legacy technology to MIT technology. The JSE currently uses MIT technology for the Equity market.

The JSE would like to remind IAP Users and IAP Extranet Service Providers about the future enhancements to the IAP service arising from the ITaC project going live on 8 April 2019.

In terms of Derivatives data, the JSE currently makes live Equity Derivatives and Commodity Derivatives (CDM) market data available via the IAP. The future ITaC enhancements will directly impact the specific IAP users that subscribe to EDM data via the IAP as well as the ESP that facilitates the EDM data flow.

This notice serves to raise awareness about the enhancements to all IAP users and ESPs.

1. The current EDM DITCH format market data feed will be replaced by two new EDM full order book depth (level 2) and Top of Order Book (level 1) market data feeds provided in MITCH format. MITCH being the same protocol as used for the Equity Market data feeds.
2. Two new FXM MITCH format data feeds will be introduced – one full order book depth (level 2) and Top of Order Book (level 1).
3. The current Commodities DITCH format market data feed will remain unchanged until the next technology refresh project phase moves the Commodity Derivatives market over to the MIT technology.
4. The JSE Client Test System (CTS) has already catered for the ITaC changes so the trading system and markets data feeds have been available for quite a while.

If you have any questions, please direct them mdprojects@jse.co.za

Service:

International Access Point Service

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

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