

Johannesburg Stock Exchange

JSE Release 7.4

Contact Details

<p>JSE Limited Trading and Market Services Division One Exchange Square Gwen Lane, Sandown South Africa Tel: +27 11 520 7000</p> <p>www.jse.co.za</p>	<p>JSE Client Service Centre Email: customersupport@jse.co.za</p>
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Overview

This document serves to provide a summary overview of the enhancements and changes that will be included in Release 7.4 of the Trading and Information System for the Equity Market (EQM), Equity Derivative Market (EDM) and the Currency Market (FXM).

Clients are advised that the planned go-live date for the version 7.4 release has been postponed till further notice. This decision was taken to afford clients and the JSE a further opportunity to complete testing based on the defects raised during client testing on the SENS messages. A new go-live date will be communicated at a later stage.
~~The go-live of version 7.4 has been moved to 16 July 2022 during the PTW and effective in production on 18 July 2022.~~

Release 7.5 will be communicated in a separate Release document.

All changes marked with an asterisk (*) have a conformance impact. Volumes 201 and 202 will be updated in due course.

CHANGES OR ENHANCEMENTS:

1.1 News Gateway Enhancements (All Markets) – version 7.4

- The JSE will be enhancing the News Gateway to replace one component that is responsible for News processing.
- The News message disseminated via Regulatory News Feed will now be directly mapped from the NewsML message received by the Trading engine.
- **All SENS Subscribers are therefore requested to conduct testing of the corrected SENS service in the CTS Release (2A) environment by no later than the end of June 2022. This testing is to ensure that the service remains backward compatible and does not negatively impact any of our Subscribers.**

1.2 Fix to Trade Report Submission Request Transact Time (All Markets) – version 7.4

- Currently Post Trade Gateway Users are allowed to submit the following two formats for 'Transact Time' field
 - YYYYMMDD-HH:MM:SS.sss
 - YYYYMMDD-HH:MM:SS.uuuuuu
- The JSE has deployed a fix to ensure that for either of the above formats the SS.sss and SS.uuuuuu portions from the client submitted 'Transact Time' will be defaulted to 00.000000
- This is to align to the documented behaviour.

1.3 Splitting of Volume 01 – Native Trading Gateway in Equity and Derivative Volumes (All Markets)

- As per client requests the Volume 01 – Native Trading Gateway has many details in it and is quite lengthy, incorporating the Equity Market and Derivative Market information.
- Hence, the documents will be split into two volumes:
 - Volume 01E – Native Trading Gateway
 - Volume 01D – Native Trading GatewayWith 01E representing the Equity Market documentation and 01D representing the Currency and Equity Derivative Market.
- The combined Volume 01 will remain on the website for an extended period until all users have fully transitioned