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EQUITY DERIVATIVES MARKET – NEW DLL FOR JSE ECFD EXPOSURE VIEW

During 2015 we encountered an issue with the JSE eCFD exposure view on the Nutron trading front-end.

The screen was not displaying the net view of the consolidated eCFD positions at a client or member level.

I.e. where the long and short position is on two different dealer codes, the screen was not displaying the net view of that position.

For example:

Client Code	Dealer Code	Contract	Quantity	Interest Spread
ABC123	ZZZ	Mar16 ACLC	-100	0.6500
ABC123	XXX	Mar16 ACLC	+100	0.6500

In this example the net position is zero, but because it was traded using two different dealer codes, the consolidated net position is not applied.

This has been rectified and we encourage all dealers trading JSE eCFD's to download the following DLL and save it into their running directory:

<https://www.jse.co.za/downloads#k=#s=21>

Please contact customersupport@jse.co.za should you have any questions.

Market/s:

JSE Equity Derivatives Market

Environment(s):

Production

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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