

SERVICE HOTLINE

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INTEGRATED TRADING AND CLEARING (ITAC): UPDATE TO THE TRADING API SPECIFICATIONS FOR THE FIX TRADING GATEWAY

Clients are advised that the new Equity Market functional enhancements being introduced as part of ITaC Project 1a have been extended to the FIX Trading Protocol. The Trading API Specification document, "Volume 02 – Trading Gateway (FIX 5.0 SP2)" has been updated to include these changes and has been published with tracked changes to assist clients in identifying the changes.

The document can be accessed at the following link:

<https://www.jse.co.za/services/itac>

The software changes to include this will be implemented on the Customer Testing System (CTS) and will be made available to clients for testing on 6th June 2016. Please note that these changes will form part of the ITaC Project 1a upgrade that will go live on Monday, 26 September 2016.

The new functional enhancements to the Equity Markets include:

- New central Order Book Cross (XT)
- Introduction of Closing Price Cross (CPX) session for trading segments ZA02, ZA03 and ZA06
- Introduction of pegged orders for trading segments ZA01, ZA02, ZA03 and ZA06 and
- End of Day Volume Auction will introduce the non-visible uncrossing of large orders after the CPX session

Market/s:

JSE Equity Market

Environment(s):

Project - ITAC

Additional Information:

If you have any queries about this announcement, please contact

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Issued By:

Trading and Market Services