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SERVICE HOTLINE

Number: 135/2025

Date: 13 November 2025

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Designation: Head – Commodity Derivatives Market

TRADING SYSTEM UPCOMING RELEASE ADDITIONAL UPDATE

Further to <u>Service Hotline 117/2025</u> the JSE would like to inform you of an additional update to the upcoming release on the Commodity Derivatives Trading system. This update addresses an edge case affecting Automated Trading Solutions (ATS), where the remaining quantity is incorrectly set for splits and spreads on partially filled orders.

Before the release

➤ When a split and spread order is partially filled, the resultant remaining order quantity update is incorrect.

Changes or updates

- 1. The introduction of an update message.
 - The enhancement introduces an order update message to communicate the correct remaining order quantity for partially filled splits and spreads instead of a delete active order file download message.

Functional and Regression Testing

- ➤ The solution is available in the CTS environment effective 11 November 2025 and participants are encouraged to begin testing.
- > Software providers and Own Solution Development firms are mandated to test their daily functionalities and ensure successful conformance and implementation.

Additional details about the implementation of the solution into production will be communicated in due course.

MARKETS / SERVICES:

- ☐ Equity Market
- ☐ Equity Derivatives Market
- ☐ Interest Rate Derivatives Market
- \square Currency Derivatives Market
- □ Commodity Derivatives Market
- ☐ Bond Market
- ☐ Bond ETP Market
- ☐ JSE Broker Deal Accounting (BDA)
- ☐ Real Time Clearing (RTC)
- ☐ Colocation
- ☐ International Access Point (IAP)
- ⋈ EOD Information Subscribers

ENVIRONMENT(S):

Production

CTS

ADDITIONAL INFORMATION:

If you have any queries about this announcement, please contact the Client Service Centre on

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CustomerSupport@jse.co.za