JSE

SERVICE HOTLINE

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CURRENCY DERIVATIVES MARKET – NEW DLL'S FOR JSE RFQ FUNCTIONALITY

The JSE has implemented enhancements to the current RFQ (Request for Quote) functionality on Nutron for the Currency Derivatives Market.

For easier interpretation of the request when using the RFQ functionality the following changes were made:

1. RFQ responder screen changed to read "Response Type" and not "Request Type".

2. The responder screen "Response Type" will enable the "Offer" if the initiator sends an RFQ to "Buy"
   The initiator's "Edit RFQ Screen" will populate on the Buy side.
   The responders view "My Quotes" screen will show a Sell.

3. The responder screen "Response Type" will enable the "Bid" if the initiator sends an RFQ to "Sell"
   The initiator's "Edit RFQ Screen" will populate on the Sell side.
   The Responders view "My Quotes" screen will show a Buy.

The above logic will apply when initiating a two way RFQ.

DLL files have been made available to enable these enhancements and we encourage all Currency dealers' wanting to use the RFQ functionality to download the following DLL's and save them into their running directory:
https://www.jse.co.za/content/Downloads/rfq.zip

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

Market/s:
JSE Currency 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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