



SERVICE HOTLINE

REFERENCE NUMBER: 222/2020

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Johannesburg
Stock Exchange

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

JSE TRADING AND INFORMATION SYSTEM UPGRADE – UPCOMING RELEASE

As part of the JSE's commitment to deliver value to clients, we will be introducing a new release which includes enhanced functionality and spill over items for the Equity, Equity Derivatives and Currency Derivatives Markets. Please note that the changes included in this release are non-mandatory API changes.

This release will include:

1. Pegged enhancement – the ability to configure different pegged order sub types per trading segment (EQM)
2. Iceberg enhancement – the ability to distinguish the visible and hidden quantity (EQM)
3. FX Closeout Auction – Automation of the Market Maker quarterly close out auction (FXM)
4. Update to the logic used for number of days of Backdated Off Book trades (EQM)
5. Market Announcements to be disseminated through the Native and FIX gateways (EQM/EDM/FXM)
6. Dissemination of the ISIN via the Post Trade and Downstream Gateways after a delta option trade (EDM/FXM)
7. Publishing Open Interest for instruments that have Off Book order books only, e.g. eCFDs (EDM)

For detailed information pertaining to this release, please refer to the JSE Trading Release Document available on the JSE website under "Next Functional Release" in the "Services Documentation" section at the following link:

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

The intention is to have this functionality available in the customer test environment by the beginning of November 2020.

Please refer all queries to CustomerSupport@jse.co.za

Market / Service:

JSE Equity Market
JSE Derivative Markets

- Equity Derivatives
- Currency Derivatives

Environment:

Customer Test Environment

Additional Information:

If you have any queries about this announcement, please contact the Client Service Centre on +27 11 520 7777 or e-mail CustomerSupport@jse.co.za

Issued By:

Valdene Reddy
Director – Capital Markets