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SERVICE HOTLINE

REFERENCE NUMBER: 041/2021

19 February 2021

JSE TRADING AND INFORMATION SYSTEM UPGRADE – UPCOMING RELEASE – 27 FEBRUARY 2021

Further to Service Hotline 006/2021 issued on 14 January 2021, clients are reminded of the JSE Trading and Information System Upgrade – upcoming release.

The Go-Live is scheduled for Monday, 1 March 2021 with the final deployment of the code taking place on Saturday, 27 February 2021.

A reminder that the 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 closeout 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)

Please note, the FX Closeout Auction Automation **will not be enabled over this weekend**. The go-live is scheduled ahead of the FX quarterly closeout on 14 June 2021.

A reminder to all market participants of the participant test weekend (PTW) taking place on Saturday, 27 February 2021.

Due to the deployment of the code for this release, the PTW will start later than usual, aiming for around 10h00.

A reminder, the API and information documents have been updated and are available at the following link: <https://clientportal.jse.co.za/technical-library/trading-and-market-data-documentation>

For detailed information relating to the scope of 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:

<https://clientportal.jse.co.za/technical-library/trading-and-market-data-documentation>

Please refer all API Specification, connectivity and testing related queries to CustomerSupport@jse.co.za for assistance.

Markets / Services:

JSE Markets:

- JSE Equity Market
- JSE Derivatives Markets
 - Equity Derivatives
 - Currency Derivatives

Environments:

Production Environment

Additional Information:

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

Issued By:

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