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SERVICE HOTLINE

REFERENCE NUMBER: 123/2021

9 June 2021

ENHANCED FUNCTIONALITY CHANGES - MIT

The JSE Equity, Equity Derivative and Currency Derivative Markets will be introducing a new release that includes enhanced functionality changes to the MIT System. This is a non-mandatory API change and will be available in the customer test environment (CTS2a) by 27 July 2021.

The release will include:

1. Delayed Block Trade Enhancement

This is a new non-mandatory functionality that allows clients the option to delay Equity market data publication for off book block trades. To facilitate this change, the trade capture report will contain a new field ('Publish Indicator') allowing clients to select an option for Delay Publication on trade type Block Trade (BT).

2. Commission Field Enhancement

This is a new non-mandatory commission field that will be used to capture the commission fee agreed between Traders. This field will allow for a counterparty to see the commission that is charged against a trade, before accepting the trade.

3. JSE Monthlies at End of Day

JSE Monthly Futures Close Out (FCO) is an event that occurs every third Thursday of each month at 12h00. Due to the low liquidity during the 12h00 auction, the JSE will move the monthly auction from mid-day to End of Day (EOD) Closing Auction and this will be used to determine close out values for the instruments expiring on that day.

For more details pertaining to the release, please refer to the JSE Trading Release Document available on the JSE website under "Next Functional Release" using the following link: <https://clientportal.jse.co.za/technical-library/trading-and-market-data-documentation>

Markets / Services:

JSE Equity Market
JSE Derivatives 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

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