

SERVICE HOTLINE

Number: 162/2023
Date: 27 October 2023

Name and Surname: Vuyo Mashiqua
Designation: Head - Equity and Equity Derivatives

JSE TRADING AND INFORMATION SYSTEM UPGRADE - RELEASE 7.6

Clients are advised of the latest release to the Millennium IT Trading and Market Data system which will be delivered in Release 7.6.

The release will include the solution to the issue related IOC orders submitted during the CPX session, which was highlighted in Service Hotlines [077/2023](#), [085/2023](#) and [155/2023](#)

Please take note of the summary of the issue being addressed in the release:

- The CPX (Closing Price Cross) is a session after the closing price of an instrument has been determined allowing extended trading only at the instruments closing price.
- Currently, we have observed that certain order types are rejected during CPX session i.e., IOC with the error 'Invalid TIF (Pending closing price for trading).
- The fix to ensure that IOC orders are accepted and subsequently can trade during the CPX session will be applied.

This release has no API changes, therefore does not require mandatory conformance testing. However, testing in the CTS Release environment is encouraged. The latest version of the code is currently available in CTS Release. Go-live is on 20 November 2023.

For additional information pertaining to this release, please refer to the JSE Trading Release Document available on the following link :

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

MARKETS / SERVICES:

- Equity Market
- Equity Derivatives Market
- Interest Rate Derivatives Market
- 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
- Live Information Subscribers

ENVIRONMENT(S):

Production

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