

JSE Software Provider Forum Q2 2021/05/06

Meeting Date: 05 August 2021

Meeting Time: Call: 13:00 to 14:00

Meeting Venue: Webinar (Please see attached guide)

Join on your computer or mobile app

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Webinar: [+27 11 076 8393,,615062937#](#) South Africa, Johannesburg

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Meeting Duration: 1 Hour

Subject: JSE Software Provider Forum Q3

[Software Provider Forum Website](#)

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Regards

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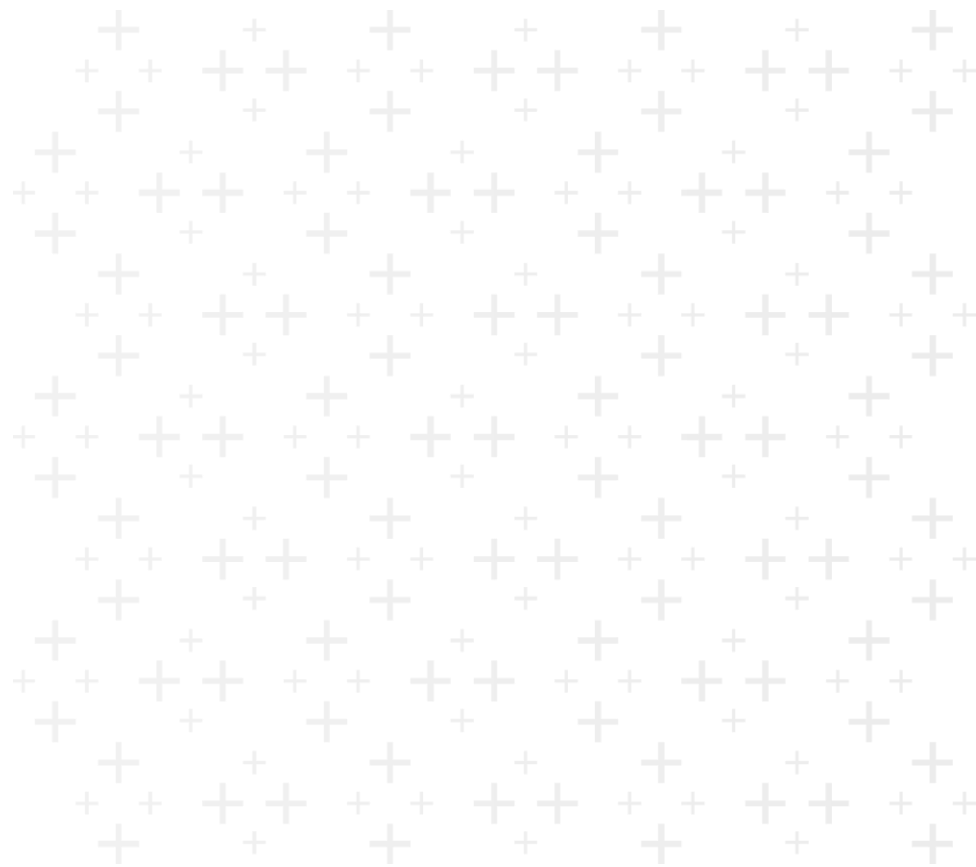


Agenda

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2. Market Data

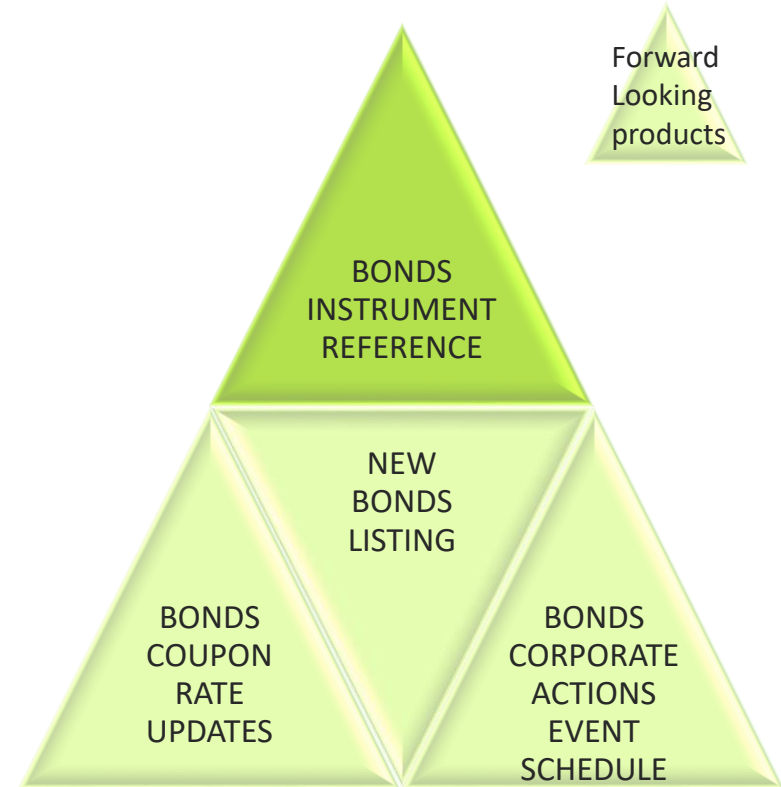
- Neil Vendeiro



Bonds Reference Data and Corporate Actions Product Family

- New product family comprises one “**now**” reference data view and three “**forward looking**” views.
- Bonds Instrument Reference data product currently in replacement mode from 2 Aug. Replaces Bond Data product.
- Final changes being made to other three products and they will be announced in August.
- All the data products will replace information currently provided in special notices which will be discontinued.
- Users of the unstructured data via the notices will be provided with reasonable notice period for the transition.

If you want to know more, send an email to mdproducts@jse.co.za

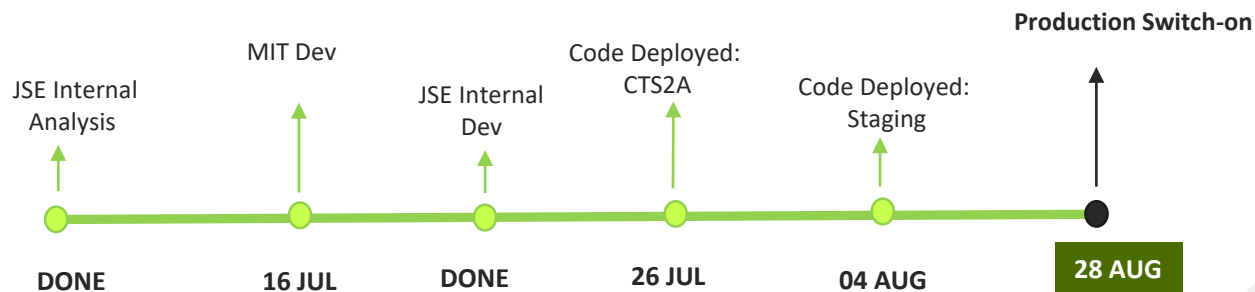


3. Trading Enhancements

- Andrea Maisel
- Hlamalani Huhlwane
- Martin Koch

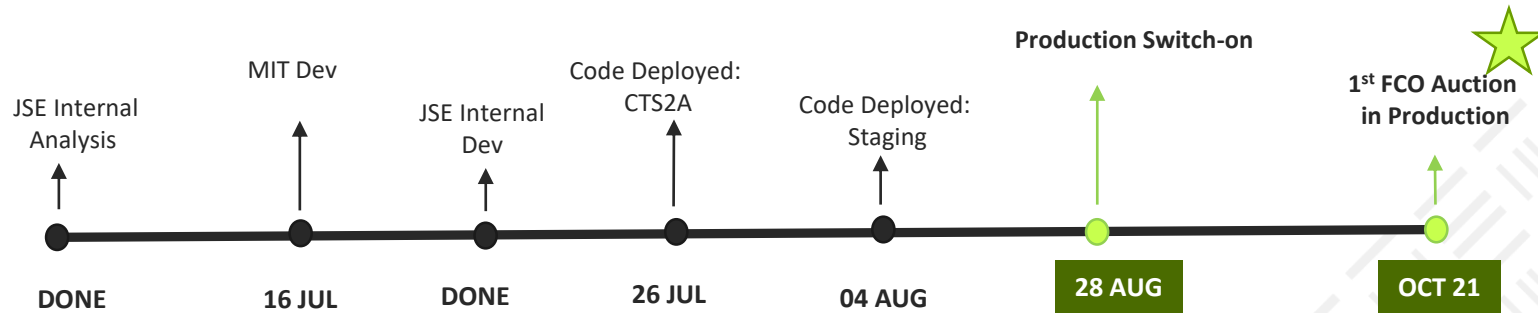
Delayed Block Trades

DESCRIPTION	MEMBER IMPACT:	API SPECs UPDATED
<ul style="list-style-type: none">❑ This enhancement introduces new non-mandatory functionality that allows clients the option to delay Equity market data publication for off book block trades by 2 hours.❑ The TCR will have a new field ('Publish Indicator') allowing clients to select an option for Delay Publication on trade type Block Trade (BT).	<ul style="list-style-type: none">❑ API❑ New Post Close Session (18:15 – 18:20)	<ul style="list-style-type: none">❑ Volume 10 – Reject Codes and Reasons❑ Volume 03 – Post Trade Gateway (FIX 50 SP2)❑ Volume 09 – JSE Reference Data Management❑ JSE Trading Release 724 Document



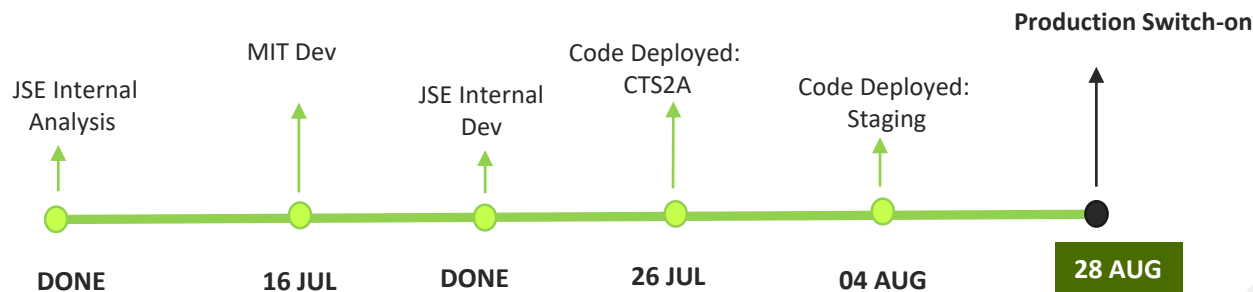
JSE Monthlies at EOD

DESCRIPTION	MEMBER IMPACT:	API SPECS UPDATED
<ul style="list-style-type: none"> 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. This will be used to determine close out values for the instruments expiring on that day. 	<ul style="list-style-type: none"> API Price publication (Exercise/Abandon window) IDP report SLA's to be communicated in due course 	<ul style="list-style-type: none"> Volume 03 – Post Trade Gateway (FIX 50 SP2) Volume 09 – JSE Reference Data Management



Indicative Commission Fee

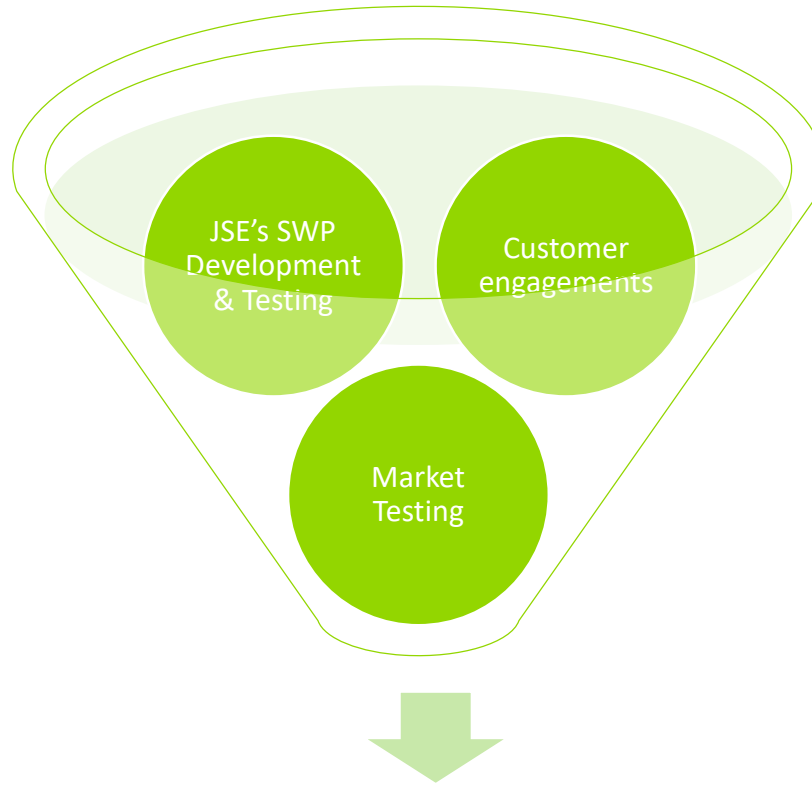
DESCRIPTION	MEMBER IMPACT:	API SPECS UPDATED
<ul style="list-style-type: none">❑ This is a new non-mandatory indicative commission field that will be used to capture the commission fee agreed between Traders.❑ This field will allow for a counterparty to see the commission that is charged against a trade, before accepting the trade.❑ Two optional fields introduced to the Post Trade Gateway: Commission (12) and Commission Type (13)❑ Commission Fee currency: ZAR	<ul style="list-style-type: none">❑ API	<ul style="list-style-type: none">❑ Volume 10 – Reject Codes and Reasons❑ Volume 03 – Post Trade Gateway (FIX 50 SP2)



4. Post trade

- Shaahid Gani
- Vaneshri Chetty

Diesel



JSE has been conducting internal testing on the new diesel code – no issues have been picked up thus far
API Spec has been communicated to all market participants. JSE has also engaged with some of the SWP's – no concerns at this point

Market testing scheduled to begin 10 August 2021

Compulsory market DR is scheduled for 31 October 2021 – a contingency DR also scheduled for 06 November 2021

The plan go live day is 20 November 2021

RTC 1.34 software upgrade

We thank you for your support during the project and for meeting the timelines for a successful go-live.

RTC hardware upgrade

- The current RTC production and test environments are running on hardware which is approaching its end of life
- The objective of this initiative is purely to replace the hardware
- There are no API changes
- There will be a version change to 1.35
- Regression testing will however be required by all market participants

16 Aug – 17 Sept

Market Regression Testing commences

18 Sept 2021

Mandatory Market Facing Dress Rehearsal

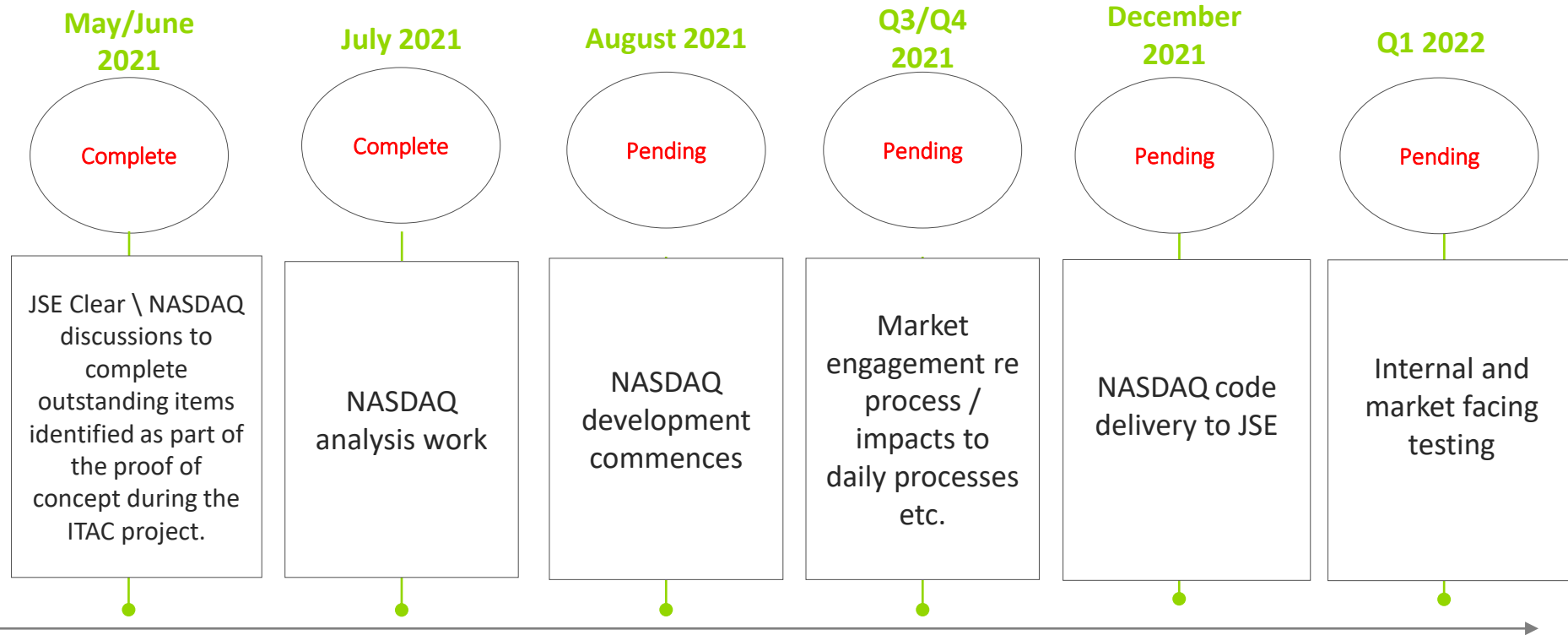
02 Oct 2021

Contingency Market Facing Dress Rehearsal

23 Oct 2021

Provisional Go-live Date

Securities Collateral – Project status & Provisional Timeline



5. Trading – Neutron Releases

- James Rakumako

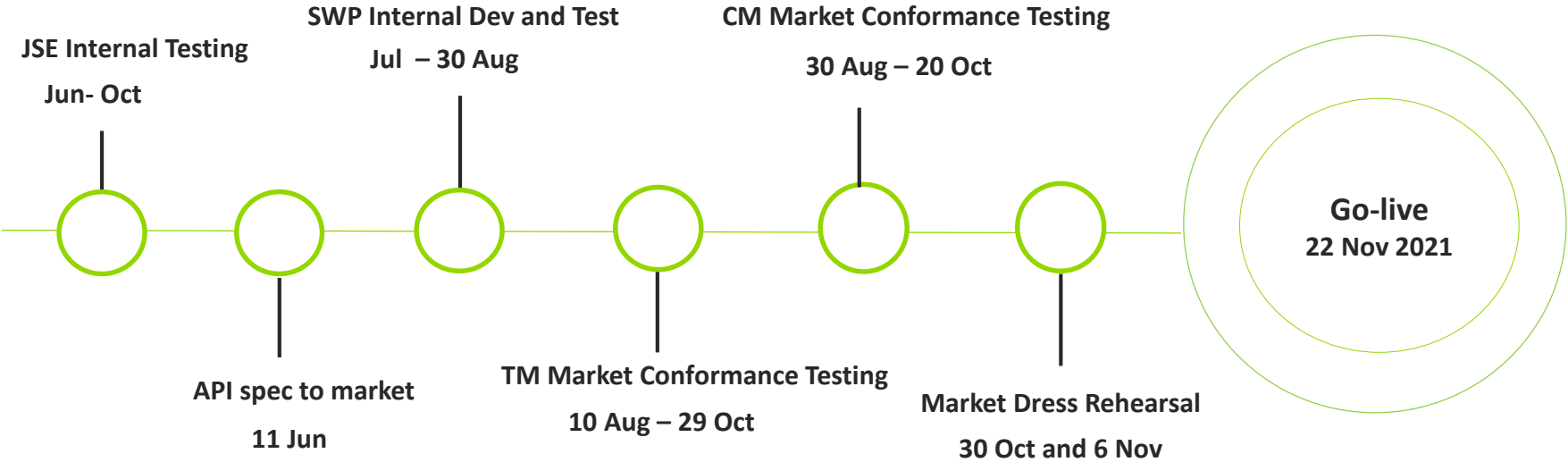
Nutron Post DIS Release - Timeline

- Fixes to be deployed into:
 - CTS Environments 10th May 2021
 - Production 4th September 2021 (updated release date)
 - Fix includes a Non-API impacting enhancement (MT515 Contract Note)

7. Diesel – Contract Update

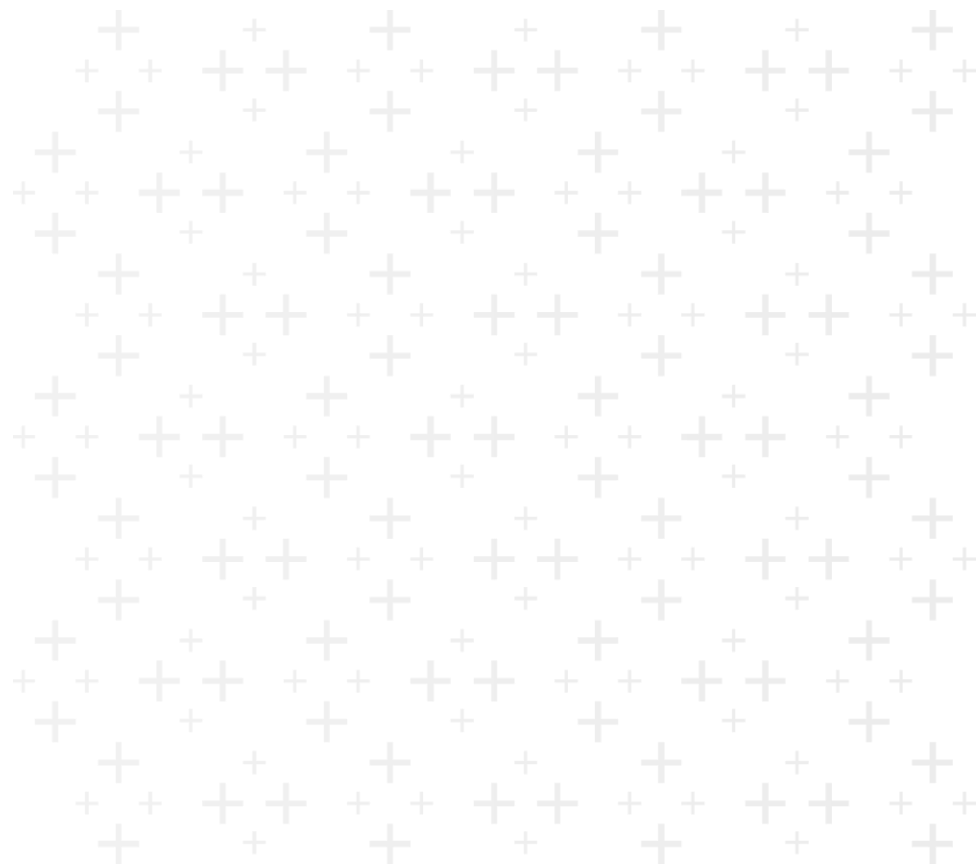
- Zintle Dastile

Diesel Project Update and Timeline



8. General

- Questions



End, Thank you...



JSSE