

SERVICE HOTLINE

REFERENCE NUMBER: 135/2019

5 July 2019

JSE UPCOMING RELEASES

As part of the JSE's commitment to delivering value to clients, please find information on our Trading and Information system releases, set to deliver changes for ITaC spill over items and new trading enhancements. These changes will affect the Equity, Equity Derivative and Currency Derivative Markets.

These releases include:

- ITaC Enhancements:
 - Client order ID for Inverse Calendar Spread (EDM and FXM)
 - Publication of closing prices for off-book instruments i.e. CFD's (EDM)
- Dark Functionality features:
 - Cross Order (XT) Enhancement to trade at mid-price (EQM)
 - Iceberg order functionality (EQM)
- Additional Changes:
 - Allow negative stop limit price (EDM and FXM)
 - Ensuring User-Created Instruments are accepted between certain time periods (EDM and FXM)
 - Off-Book Price Band reference enhancements (EDM and FXM)
 - Publish Delta values for Options Trading on expiry date (EDM and FXM)

The intention is to have this functionality available in the customer test environment in a phased approach starting 1 August 2019.

Market / Services:

JSE Equity Market
JSE Derivative Markets

- Equity Derivatives
- Currency Derivatives

Environment(s):

Customer Test Environment

Additional Information:

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

Issued By:

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