

SERVICE HOTLINE

REFERENCE NUMBER: 153/2019

23 July 2019

JSE UPCOMING RELEASES

As per previous communication regarding upcoming JSE Releases (Service Hotline 135/2019), sent on 5 July 2019, we would like to provide an update on the timelines and testing environment information.

This release will include the following enhancements and features:

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

Iceberg orders are envisaged to be made available in a later release due to API impact and more information will be provided in due course.

Customer Test Service (CTS)

The changes will be deployed to the CTS 1A environment by latest Monday, 5 August 2019. The CTS 1A testing environment will be available for client testing. Kindly contact the JSE Client Services Centre for the standard enablement procedure.

The targeted go-live date for this release is **Monday, 2 September 2019**, subject to no major issues arising.

Services Documentation

The updated API documents are available on the JSE website under 'Next Release' in the 'Services Documentation' section at the below link:

<https://www.jse.co.za/services/itac>

Market / Service:

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

Environment:

Customer Test Service (CTS)

Additional Information:

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

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