

SERVICE HOTLINE

REFERENCE NUMBER: 161/2020

3 July 2020

JSE TRADING AND INFORMATION SYSTEM UPGRADE

This notice serves to communicate updates to the Services Documentation.

The following API and information documents have been updated:

- Volume 02 – Trading Gateway
- Volume 03 – Post Trade Gateway
- Volume 04 – Drop Copy Gateway
- Volume 06 – Market Data Gateway (FAST)

Introduction of enum '3' (New session password does not comply with policy) to SessionStatus (1409) field on Logout message.

- Volume 05 – Market Data Gateway (MITCH)
 - 5.3 Remove comment under point 2 of Order Book Management.
 - 5.2.6 Update to description of 'Order Executed with Price/Size' message.
 - 8.5.2 Description of 'Trade' message updated to include reference to iceberg orders.
- JSE Trading Upgrade 2020 Release Document V0.02

Delayed Publication of BT Off-Book Trades (EQM)

NOTE: This change will not go live with the current upgrade project, the functionality is enabled in this release and for information. Further communication will be provided after Go-Live to inform clients when this feature will be enabled.

These are available at the below link:

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

A reminder of the high-level timelines:

- 2nd Market Facing Dress Rehearsal – 11 July 2020
- Go Live – targeted for 25 July 2020

Please note that this is subject to market readiness and any major issues that may arise.

Please refer all API Specification related queries to CustomerSupport@jse.co.za for assistance.

Market(s) / Service(s):

JSE Equity Market
JSE Derivatives Markets

- Equity Derivatives
- Currency Derivatives

Environment:

Customer Test Service

Additional Information:

If you have any queries about this announcement, please contact the Client Service Centre (CSC) on +27 11 520 7777 or e-mail

Customersupport@jse.co.za

Issued By:

Valdene Reddy
Director - Capital Markets