

SERVICE HOTLINE

REFERENCE NUMBER: 126/2022

13 September 2022

MAXIMUM ORDER MESSAGES THRESHOLD UPDATE AND TEST PLAN

Following Market Notice 173/2022 of 6 April 2022, this Service Hotline serves to provide an update on the Maximum Order Messages Threshold functionality. This is a system functionality enhancement to manage the number of order messages submitted to the trading engine per dealer code per second to a number that is suitable for the trading engine thus mitigating disconnects and risk for all market participants.

Internal JSE testing has progressed significantly, and the change has been deployed in the CTS environment to afford clients the opportunity to start testing. Based on the analysis done on historical production order message data, the proposed threshold will be set at 200 messages per dealer code per second. We strongly encourage all market participants to test to ensure successful implementation of the change. The test data will aid in defining a suitable and accurate threshold. The planned Go Live date will be communicated in due course.

The CTS environment will be made available from Monday, 19 September 2022 until 31 October 2022, testing will commence at 14h00 – 15h00 daily during this period for clients to test.

Clients can download the External Test Nutron Version from:

www.jse.co.za/downloads

The connectivity details are as follows:

IP Address: 192.216.153.101

Port number: 2210

Johannesburg Stock Exchange

Tel: +27 11 520 7000 Fax:+27 11 520 8584

www.jse.co.za

Market / Service:

Commodity Derivatives Market

Environment(s):

Production 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

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