

SERVICE HOTLINE

Number: 144/2024
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Designation: Head - Commodities

CDM: SYSTEM LIMITATION ON LAST NOTICE DAY

The JSE would like to inform Commodity Derivatives Market participants of a system limitation which occurs solely on Last Notice Day of physically settled contracts. Short positions holders do not have the ability to delete or suspend must deliver orders once they have been submitted in fulfilment of their physical obligation.

Members are urged to execute orders with care to ensure that details captured are correct before submission. While we appreciate that this could be an inconvenience if a delete or suspend is required, we are working towards correcting this as soon as possible.

JSE will issue communication to the market once a solution is available to be tested in a future release and the proposed dates for production deployment.

The risk of this limitation will be managed by the JSE and any client that may be affected by it.

MARKETS / SERVICES:

- Equity Market
- Equity Derivatives Market
- Interest Rate Derivatives Market
- Currency Derivatives Market
- Commodity Derivatives Market
- Bond Market
- Bond ETP Market
- JSE Broker Deal Accounting (BDA)
- Real Time Clearing (RTC)
- Colocation
- International Access Point (IAP)
- EOD Information Subscribers
- Live Information Subscribers

ENVIRONMENT(S):

Production

ADDITIONAL INFORMATION:

If you have any queries about this announcement, please contact the Client Service Centre on +27 11 520 7777 or

customersupport@jse.co.za