

Johannesburg Stock Exchange

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SERVICE HOTLINE

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JSE TRADING AND INFORMATION SYSTEM UPGRADE: UPDATE ON MARKET DATA ISSUE

The JSE would like to provide an update on the market data issues experienced on the Equity Derivatives and Currency Derivatives Markets.

Issue 1: missed messages on Level 1 Market Data

Some clients have experiences missed messages on the Top of Book Feed (BBO).

Issue 2: latency in Level 2 Market Data

Some clients experienced delays in order updates on the market data feeds.

The JSE has identified the root cause of the challenges experienced by clients today and in order to mitigate any further impact to clients, it will be updating the Market Data Gateway configuration, after Market close today.

This solution to the issue will include an update to the minimum bandwidth requirements for all clients that directly connect and subscribe to the Market Data gateway. The change will only impact the Equity Derivatives and Currency Derivatives Markets. Clients will be required to update their bandwidth capacity for relevant Market data feeds where required.

The updated requirements are available at the following link:

JSE Client Connectivity Standards and Bandwidth Requirements

Market / Service:

JSE Equity Market
JSE Derivative Markets

- Equity Derivatives
- Currency Derivatives

Environment:

Production

Additional Information:

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

Issued By:

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