

SERVICE HOTLINE

Number: 099/2024
Date: 22 July 2024

Designation: Anelisa Matutu
Head - Commodity Derivatives Market

CDM | SUSPENDED ORDERS ON SPOT BASIS TRADING

We are aware of the inadvertent inclusion of Spot Basis suspended orders in the physical delivery allocation process.

Upon investigation, it has been established that the issue is associated with an error on the suspension flag when retrieving orders for allocation during the Spot Calculation process.

The JSE, together with our service provider, have determined the necessary system updates to address this issue. Before the update can be deployed in production, appropriate internal testing and time must be allocated to addressing the issue effectively.

As a precautionary measure, market participants are advised to use the delete functionality when removing or updating spot basis active orders, until such time when the suspended order issue is resolved.

We apologise for the inconvenience caused to Spot basis trading activities.

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

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:

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