
MARKET NOTICEJohannesburg
Stock ExchangeTel: +27 11 520 7000
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Relates to:

- Equity Market
- Equity Derivatives Market
- Commodity Derivatives Market
- Currency Derivatives Market
- Interest Rate Derivatives Market
- Bond Market
- Bond ETP Market

Date: 23 November 2021**SUBJECT:** VERIFICATION OF REFERENCE DATA ON CLIENT ACCOUNTS FOR NEW RANDOM ALLOCATION RULE - CLIENT ACCOUNTS OF THE SAME LEGAL ENTITY**Name and Surname:** Raphael Karuaihe
Designation: Head - Commodities

Dear Client,

Reference is made to [Market Notice 498/2021](#), dated 26 October 2021, in which feedback was provided on the proposed go-live date for changes to the random allocation algorithm for physical deliveries on the grains contracts. The changes were initially scheduled for introduction early next year in a separate upgrade.

Given the postponement of the Diesel go-live date to 24 January 2022, a decision has been made to include the random allocation algorithm changes as part of the Diesel code. Both changes, probability of random allocation based on the overall open interest in the delivery month and allocation on client accounts of the same legal entity, will now be introduced on 24 January 2022.

For effective testing and implementation of the algorithm rule changes, specifically, random allocation on client accounts of the same legal entity, the reference data must be congruent across all client accounts of the same entity. The following client details will be checked before the algorithm randomly allocates physical deliveries:

- Company registration number
- ID number
- Passport number

We request clients to check on their front ends to ensure the above details are correct prior to the introduction date. Should the above details in one or more accounts differ and the long positions in the account/s meet the first criteria for random allocation, the client still has the probability of being randomly allocated a silo receipt irrespective of the new rule.

Should you have any queries regarding this Market Notice please e-mail commodities@jse.co.za

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