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SERVICE HOTLINE

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EQUAL AND OPPOSITE DISABLED WHEN ONE TRADE LEG IS IN A COMMITTED STATUS

The JSE has discovered a Post DIS release anomaly when the “Equal and Opposite” functionality is used. When one of the trade legs in a committed status, Nutron should not allow an Equal and Opposite to take effect.

The JSE has performed updates on the trading engine to ensure that a rejection message will be generated when “Equal and Opposite” functionality is used on a deal whereby one trade leg is in a committed status.

If both trade legs are in an uncommitted status, the “Equal and Opposite” function will take effect.

The update will Go-Live on Monday, 23 July 2018 with deployment scheduled for Saturday, 21 July 2018. The JSE will not be providing a new version of Nutron for clients to download nor are clients expected to download additional dll files for this update.

Market/s:

JSE Interest Rate and Currency
Derivatives Market

Environment(s):

Production

Additional Information:

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

Issued By:

ITD Trading