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SERVICE HOTLINE

REFERENCE NUMBER: 145/2020

12 June 2020

CDM MARKET PARTICIPANTS OBSERVED SKEWS TESTING

As previously communicated in Market Notice 040/2020 the JSE informed all Commodity Derivative participants of the intention to introduce observed skews on the physically delivered contracts.

To ensure a seamless transition, the CTS environment will be made available from Monday, 22 June 2020 until the 3 July 2020 for clients to test. End of day will run at 7am for the previous day in the test environment and the Daily Account Summary will be sent to clients to check margins after EOD.

Please note, there is no change to the API.

Clients that wish to conduct testing may download the External Test Nutron Version from: www.jse.co.za/downloads

The connectivity details are as follows:

IP Address: 196.216.152.20

Port number: 2210

Please contact commodities@jse.co.za should you have any questions.

Market(s) / Service(s):

JSE Commodity Derivatives Market

Environment(s):

Production

Additional Information:

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

Issued By:

Trading and Market Services