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SERVICE HOTLINE

REFERENCE NUMBER: 155/2020

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STABILITY OF MARKET DATA FLOW VIA JSE INTERNATIONAL ACCESS POINT

We wish to inform you that the JSE has been working with its IAP network provider to investigate the concerns raised by some clients about some market data being missed on both the A and B channels from time to time via the IAP.

It has been determined that the accidental switching on by the JSE, of unthrottled versions of the Equity Market level 2, Equity Derivatives Market level 2 and Currency Derivative Market level 2 data feeds, has unfortunately resulted on occasions, in the combined unthrottled and throttled data flows overloading the physical link.

To stabilise the data flow quality, we will stop publishing the unthrottled level 2 data flows from 20:00 (local time) on Friday, 3 July 2020, so that only throttled level 2 data flows through from Monday in addition to the Indices and SENS data.

This should not impact the data feed listener(s) of clients subscribing to the throttled data feed(s).

We apologise for the issue and its impact as well as the time that it took to identify the root cause but it was quite complex. Our teams are checking out their processes to understand how it happened and what must be done to mitigate this from happening again.

Market(s) / Service(s):

International Access Point
Equity Market Level 2
Equity Derivatives Market Level 2
Currency Derivatives Market Level 2

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

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