



Johannesburg
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SERVICE HOTLINE

REFERENCE NUMBER: 119/2018

28 June 2018

DELAY OF THE INTEREST RATE AND CURRENCY DERIVATIVES END OF DAY DATA PRODUCTS DISSEMINATION 27 JUNE 2018

The JSE picked up a technical problem with the production routines on the evening of Wednesday, 27 June 2018. This problem resulted in the dissemination of the Interest Rate and Currency Derivatives file (IR.Zip) being delayed.

The problem was due to the valuation application whereby the valuation process did not complete for Swaps (Zero Curve).

Further in-depth root cause analysis of the problem will be done to alleviate this specific type of problem from happening again.

The JSE apologises for the impact to your operations and for the inconvenience to your users of the services.

Market / Service:

JSE Interest Rate and Currency Derivatives End of Day Data Service

Environment(s):

Production

Additional Information:

If you have any queries about this announcement, please contact the Client Services Centre on +27 11 520 7777 or

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