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SERVICE HOTLINE

REFERENCE NUMBER: 143/2020

11 June 2020

TECHNICAL PROBLEMS WITH NON-LIVE MARKET DATA PRODUCTS PROVISION ON 10 JUNE 2020

This hotline serves to provide you with an update of the technical problems we experienced last night that led to the delay as well as the re-issue of the Equity Derivatives (ED.zip) and Currency Derivatives (CD.zip) files.

The initial delay of the data products was due to the JSE having to effect a re-run of the Valuations (VIS) and Real Time Clearing (RTC) end of day procedures which provides input data to the market data products.

Post the re-run of the VIS and RTC end of day procedures, an error was unfortunately identified in one of the baskets (BSK089 on the back of unbundling of TRE) pricing where it was out by a factor of 100. The correction of this pricing resulted in:

- Delay in Clearing Members to complete their balancing activities
- Re-run of the End of Day procedures
- Re-issue of the Equity Derivatives (ED.zip) and Currency Derivatives (CD.zip) files

We sincerely apologise for the impact to your operations and the inconvenience to your users of the data

Market / Service:

- Equity Derivatives Market Data Products
- Currency Derivatives Market Data Products

Environment:

Production

Additional Information:

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

Issued By:

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