

SERVICE HOTLINE

REFERENCE NUMBER: 145/2019

12 July 2019

AVAILABILITY OF EDM AND FXM NON-LIVE MARKET DATA - 10 AND 11 JULY 2019

The JSE experienced problems with the real-time clearing (RTC) solution on the evening of Wednesday, 10 July 2019 that were so severe in nature that they were only resolved on the evening of Thursday, 11 July 2019. The extent of the problem and the time to resolve it resulted in the Equity Derivatives (EDM) and Currency Derivatives (FXM) markets not being open for trading on the Thursday.

The problem unfortunately had a knock-on impact on the non-live market data products for the two markets for the two days. Below is a summary of the impact per day as well and details what the JSE is trying to do further to address the data provision situation:

1. Wednesday, 10 July 2019

- No ED and FX data records were created and provided on the evening of 10 July 2019.
- JSE will be endeavoring, but it will be dependent on input data being available, to create the data records for this day and make them available to clients via the standard client data files.
- Clients will be kept abreast on progress.

2. Thursday, 11 July 2019

- As the two markets were not open on the day, the JSE will unfortunately only be able to create and provide a few data records that are not dependent on trading and clearing data.
- These are the ED SA Rates records (ED10 and ED11) and FX SA Rates records (CD10 and CD11) and FX Randspot data (CDRS) records.
- As such, there is no official closing price for the instruments for yesterday since there was no trade but to assist clients with Valuations, an excel spreadsheet that contains indicative calculated closing prices for Thursday 11 July 2019 (*which would be the opening prices for the trading system for Friday, 12 July 2019*) has been provided with this hotline.

These prices were based off a recalculated price using yesterday's spot close as an input and were used to set the opening price on the trading engine this morning.

We sincerely apologise for the inconvenience caused.

Market / Service:

JSE Derivative Markets

- Equity Derivatives
- Currency Derivatives

Environment: 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

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