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## SERVICE HOTLINE

**REFERENCE NUMBER:** 159/2018

17 August 2018

### DELAY OF THE EQUITY DERIVATIVES END OF DAY DATA PRODUCTS DISSEMINATED 15 AUGUST 2018

The Equity Derivatives end of day data products were disseminated at 21h05 on 15 August 2018, breaching the SLA time of 20h00.

The delivery of these data products is subject to the completion of end of day processing for clearing and settlement, and this process was delayed for a number of reasons:

- Extension of the EDM market times (admin period) due to higher than normal volumes and volatility.
- During production of MTM prices, data integrity validations were breached for a number of Can-Do contracts.
- The JSE experienced unexpected execution delays in the pricing systems used to value Can-Do contracts.
- During end of day processes, reference data corrections were identified related to the application of an equity corporate action.

The JSE apologises for the significant delay to product delivery as a result of these combined incidents, and for the impact to your operations and inconvenience to your data users.

#### Market / Service:

JSE Equity 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 e-mail [CustomerSupport@jse.co.za](mailto:CustomerSupport@jse.co.za)

#### Issued By:

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