



Johannesburg
Stock Exchange

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www.jse.co.za

SERVICE HOTLINE

REFERENCE NUMBER: 249/2019

15 November 2019

INCORRECT VOLUME AND VALUE FOR BOND F325 - 13 NOVEMBER 2019

Clients are notified that incorrect Trade value and Trade volume values were published for Bond Instrument F325 in the Interest Rates Market End of Day data file (IR.Zip) for Wednesday, 13 November 2019.

This was due to a member erroneously uploading negative volume and value against instrument F325 as well as duplicating them. The member was advised of the invalid trades on the day and they rectified the situation by reporting the correct trades on the same day which were processed.

The invalid trades were unfortunately not excluded and flowed through to the End of Day Market Data product production routines which resulted in incorrect net daily statistics (the combination of the incorrect and correct trades) being calculated and published for Bond F325 for the day and included in the published statistics.

The JSE is unfortunately, due to technical challenges, not in a position to recreate and republish the data records for the day. On this basis, the JSE is providing the corrected daily totals for Bond F325 via this notice, and requests clients that are maintaining historical databases, to make the necessary corrections.

Daily Trade value: R100,000,000 instead of incorrect net -R493,400,000
Daily Trade volume: 100,000,000 instead of incorrect net of -493,000,000

We apologise for the impact to your operations and resultant inconvenience to your data clients.

Market / Service:

End of Day Bond Market Data
Products

Environment(s):

Production

Additional Information:

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

Issued By:

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