

MARKET NOTICE

Number: 32/2018

Relates to:

- ☐ Equity Market
- ☐ Equity Derivatives
- ☐ Commodity Derivatives
- ☒ Spot Bonds

Date: 31 January 2018

SUBJECT: DUPLICATE / INVALID TRADES

Name and Surname: Ashraf Stemmet

Designation: Head of Ops Clearing and Settlement

Dear JSE Stakeholder

Late afternoon on 30 January 2018 the JSE noticed a buildup of trades on our Clearing System with no trade legs being generated. We then proceeded opening a log with our IT and requested Strate to do the same. After our IT completed their investigation they realized that it was a technical issue between our middleware and our vendor. This was fixed before the market closed, the JSE Settlement Authority re submitted all the trades that were in the clearing system.

This morning members and the JSE picked up that trades were duplicated/ invalid. The JSE is in the process of liaising with all members as well as providing them with an extract of their trades. Members must ascertain which trades are duplicated/invalid and forward same onto JSE Settlement Authority to action.

Should you have any queries regarding this notice, please contact Bonds@jse.co.za

This Market Notice will be available on the website at <https://www.jse.co.za/redirects/market-notices-and-circulars>