SERVICE HOTLINE

REFERENCE NUMBER: 131/2015

7 September 2015

INTEREST RATE AND CURRENCY DERIVATIVES MARKET: FEEDBACK ON TECHNICAL ISSUE EXPERIENCED ON 2nd SEPTEMBER 2015

The JSE would like to provide feedback on the issue experienced on 2nd September 2015 resulting in the Currency Derivatives trading engine going down at 16h27.

The error was related to an arithmetic overflow error (tried to process a value that exceeded the field length) which brought down the IRC shard. The root cause of the incident was related to a database defined value (integer) having exceeded the assigned field.

The Currency Derivatives shard was brought back up at 17h15 and went straight into the administration period.

The reseeding of the IRC database was implemented after all end of day activities were completed on the 2nd of September 2015.

The JSE is currently investigating the issue and engaging with our service provider to implement possible corrective actions.

We apologise for any inconvenience this may have caused.

Please contact customersupport@jse.co.za should you have any questions.

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Market / Service: JSE Interest Rates and Currency Derivatives Market

Environment(s): Production

Additional Information:

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