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SERVICE HOTLINE

REFERENCE NUMBER: 162/2017

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ISSUE EXPERIENCED WITH IRC END OF DAY RUN 29 AUGUST 2017

The JSE would like to provide feedback on the issue experienced on Tuesday, 29 August 2017. The JSE experienced a 120 minute delay in the end of day run after proactively identifying and correcting, a data error which impacted the initial margin calculation for interest rate derivatives.

However, other than the delayed end of day, there was no impact to the market as the margin figures and associated payment instructions were correct.

A fix has been implemented to prevent this type of error from occurring in future.

We apologise for any inconvenience this may have caused.

Market/s:

JSE Interest Rate and Currency
Derivatives Market

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

Issued By:

Post Trade Services