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## SERVICE HOTLINE

**REFERENCE NUMBER: 179/2019**

23 August 2019

### **DELAY OF THE EDM AND FXM END OF DAY MARKET DATA PRODUCTS FOR 21 AUGUST 2019**

Clients are advised of technical issues occurred that impacted the input data that the End Day market data products are dependant, namely the Equity Derivatives (ED.Zip) and Currency Derivatives (CD.Zip) data products.

The issues were as follows:

- Transmitting a late User Created Instrument from the Valuations system to the clearing system with an incorrect “at the money” volatility value.
- Contracts which expired on 21 August 2019 were no longer picked up by the Valuations system after the rerun due to an automatic batch process running, which caused further delays.

As a result of these issues:

- The Valuations team had to recalculate the impacted values
- The Clearing Members had to complete their balancing activities
- The end of day processes had to be done

The JSE apologises for the impact to your operations and to the inconvenience to your users of the data by the delayed data provision.

#### **Market / Service:**

Equity Derivatives Markers Data Products  
Currency Derivatives Market Data Products

**Environment:** Production

#### **Additional Information:**

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

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