

## SERVICE HOTLINE

**REFERENCE NUMBER:** 31/2015

12 March 2015

### ALERT ABOUT INCORRECT STATISTICS IN END OF DAY EQUITY DATA FILES FOR TUESDAY, 10 MARCH 2015 – UPDATE

The JSE would like to provide client with an update on the Statistics problem that arose from the technical problems on Tuesday night. The problem lead to a number of statistics based data fields being incorrect in the data files that are provided at the end of each day.

The JSE has unfortunately not been able to address the problem. Addressing the problem has got the highest focus at the JSE.

This means that a number of data fields provided in the Late Equity (E file) as a number of data fields (related to value add records) provided in the Indices data file (I file) will still be incorrect for tonight.

The fields in question are as per below, and the impact to your company will depend on the type of data records that you subscribe, and the use of the data fields in your subscribed records.

DATA FILE	RECORD TYPE	FIELD
E	DE 02	12 Month Moving High Trade Price
E	DE 02	12 Month Moving High Trade Price Date
E	DE 02	12 Month Moving Low Trade Price
E	DE 02	12 Month Moving Low Trade Price Date
E	DE 03	Adjusted Average Value Traded 12 Months
E	DE 03	Average Number of Days Instrument Traded 12 Months
E	DE 03	Adjusted Average Volume Traded 12 Months
E	DE 52	12 Month Moving High Trade Price
E	DE 52	12 Month Moving High Trade Price Date
E	DE 52	12 Month Moving Low Trade Price
E	DE 52	12 Month Moving Low Trade Price Date
E	DE 53	Adjusted Average Value Traded 12 Months
E	DE 53	Average Number of Days Instrument Traded 12 Months
E	DE 53	Adjusted Average Volume Traded 12 Months
E	DEE02	12 Month Moving High Trade Price

#### Service:

End of Day Dissemination

#### Environment(s):

Production

#### Additional Information:

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

#### Issued By:

Neil Vendeiro  
Market Data

<u>DATA FILE</u>	<u>RECORD TYPE</u>	<u>FIELD</u>
E	DEE03	Adjusted Average Value Traded 12 Months
E	DEE03	Average Number of Days Instrument Traded 12 Months
E	DEE03	Adjusted Average Volume Traded 12 Months
E	DEE52	12 Month Moving High Trade Price
E	DEE52	12 Month Moving High Trade Price Date
E	DEE52	12 Month Moving Low Trade Price
E	DEE52	12 Month Moving Low Trade Price Date
E	DEE53	Adjusted Average Value Traded 12 Months
E	DEE53	Average Number of Days Instrument Traded 12 Months
E	DEE53	Adjusted Average Volume Traded 12 Months
I	DI 02	Index High Value 12 Month
I	DI 02	Index High Value 12 Month Date
I	DI 02	Index Low Value 12 Month
I	DI 02	Index Low Value 12 Month Date
I	DI 52	Index High Value 12 Month
I	DI 52	Index High Value 12 Month Date
I	DI 52	Index Low Value 12 Month
I	DI 52	Index Low Value 12 Month Date