

SERVICE HOTLINE

REFERENCE NUMBER: 45/2017

14 March 2017

ADJUSTMENT OF EQUITY MARKET STATISTICS FOR PERIOD 15 DEC 2016 TO 6 JAN 2017

The JSE has discovered that a technical problem occurred on the night of the 15 of December 2016 that unfortunately resulted in not all the relevant trade information being included as input into the statistics calculations for that trading day.

The problem affected all calculations that use trade information as their basis e.g.

- Instrument volume, value, number of trades, highs and lows etc.
- All aggregated trade related calculations e.g. Index, Sector, Trade Type, 12 Month, weekly, monthly, average volume, value, number of trades, highs and lows etc.

An extensive in-depth investigation revealed that the statistics related to the above mentioned also unfortunately affected the period 19 December 2016 to 06 January 2017.

The JSE has ensured that all the correct trade information has been included for those affected days, and has recreated all the data records for the affected days. The following replacement data files have been placed on the IDP FTP server with the appropriate date suffixed to the filenames.

- E.Zip
- I.Zip
- SI.Zip

It is up to each affected client to decide what aspects of the adjusted data they would like to reprocess.

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

Market / Service:

JSE Equity Market End of Day Data Service

JSE Core Indices End of Day Data Service

JSE Specialised Indices End of Day Data Service

Environment(s):

Production

Additional Information:

If you have any queries about this announcement, please contact +27 11 520 7777 or customersupport@jse.co.za

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