



Johannesburg
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SERVICE HOTLINE

REFERENCE NUMBER: 48/2016

18 March 2016

NUTRON ISSUES EXPERIENCED ON 17 MARCH 2016

The JSE would like to provide feedback on the issues experienced on 17 March 2016 resulting in the failure of the roll-over functionality in the Equity Derivatives eCFD market as well as delays with the End of Day (EOD) process.

An issue was identified with the roll-over functionality for the eCFD contracts. Our software vendor provided us with a software fix which unfortunately failed to resolve the issue resulting in a delay in the End of Day process.

During the process of troubleshooting of the eCFD issue, an attribute of the instrument which was inadvertently changed resulting in the failure of the EOD process. Subsequently this error was corrected and the second EOD run could begin. Corrective measures have been put in place to avoid a reoccurrence of this type of error.

The second EOD run failed due an unforeseen issue which was unrelated to the issues experienced previously. This error was corrected, and the final EOD go-ahead was given at 23:19 which was successful and all clearing members balanced.

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

We apologize for any inconvenience this may have caused.

Market / Service:

JSE Equity Derivatives Market

Environment(s):

Production

Additional Information:

If you have any queries about this announcement, please contact the Client Services Centre:

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Issued By:

Trading and Market Services