



Johannesburg
Stock Exchange

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www.jse.co.za

SERVICE HOTLINE

REFERENCE NUMBER: 91/2015

3 July 2015

INCORRECT FILES DUE TO TECHNICAL ISSUES

Clients are advised that the JSE has had technical issues on the below Interest Rate files:

On 29 May, 8, 9, 12 & 19 June and 1 July 2015 the End of day trade report file. Due to the way some repo transactions are being booked the system is picking up repo transactions and including same with the calculations. We are currently investigating a fix for this problem.

On 30 June 2015 the Zero Curve and Floating Rate Notes. The connection to our vendor dropped which caused the curve file to produce incorrect data. This has been resolved.

On 30 June 2015 the T+1 Price File. A bug was picked up in our valuation spreadsheet which caused a look up problem. This has been resolved.

Clients have also raised a concern with us on the market being kept updated when issues are experienced. We have changed our communication protocol to ensure that regular updates are sent to the market where issues are picked up.

Kindly accept our sincere apologies for any inconvenience caused.

Market / Service:

Interest Rate and Currency
Derivatives Market

Environment(s):

Production

Additional Information:

Should you have any queries regarding this notice, please contact irdata@jse.co.za

Issued By:

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