

SERVICE HOTLINE

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Issued By: Market Data
Information Services

PRODUCTION PROBLEM WITH EQUITY DERIVATIVES STATISTICS FROM 20 MARCH 2024

The JSE wishes to bring to your attention the identification of an issue with the calculation of the Equity Derivatives (EDM) trade statistics data from 20 March 2024 to 30 April 2024.

The calculated trade statistics are made available through a number of end-of-day statistics data products.

The identified issue was picked up after a maintenance update to our statistics database which, unfortunately caused unexpected duplicate records that resulted in the publication of inflated trade statistics for the EDM market from 20 March 2024 until 30 April 2024.

Our team has concluded the investigation of the root cause and impact to the published data and have recalculated the impacted data.

Due to the period involved, and in the interest of getting the corrected data as quickly as possible to you, the adjusted values are provided in the attached excel spreadsheet for a period 20 March – 30 April 2024.

We apologise for the impact to your operations as well as the inconvenience that this issue has caused.

MARKETS / SERVICES:

- Equity Market
- Equity Derivatives Market
- Interest Rate Derivatives Market
- Currency Derivatives Market
- Commodity Derivatives Market
- Bond Market
- Bond ETP Market
- JSE Broker Deal Accounting (BDA)
- Real Time Clearing (RTC)
- Colocation
- International Access Point (IAP)
- FTSE/JSE Indices Data Products
- EOD Information Subscribers
- Live Information Subscribers

ENVIRONMENT:

Production

ADDITIONAL INFORMATION:

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