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SERVICE HOTLINE

REFERENCE NUMBER: 151/2021

19 July 2021

IRD AND BOND | ISSUE WITH BOOKING OF REPORTED TRADES 19 JULY 2021

We have identified the cause of the issue that resulted in the JSE's Interest Rate Derivatives and Bond markets having to be halted on, Monday, 19 July 2021 between the period 10h15 to 10h55.

End of day processes for the Interest Rate Derivatives Markets were re-run on the morning of 19 July 2021 due to pricing issues related to some bond futures instruments that were identified post end of day on Friday, 16 July 2021.

The re-run was successful, however an operational error in relation to the re-run process resulted in the inadvertent re-publication of positions that caused a misalignment between the clearing and trading system which impacted some trading functionality.

We apologise for the inconvenience caused to you and your clients during this halt.

Markets / Services:

Interest Rate Derivatives Market
Bond Market

Environment(s):

Production

Additional Information:

If you have any queries about this announcement, please contact the Client Service Centre (CSC) on +27 11 520 7777 or e-mail Customersupport@jse.co.za