

SERVICE HOTLINE

Number: 153/2023
Date: 16 October 2023

Issued By: Market Data
Information Services

CLEAN PRICE, COMPANION BOND AND SPREAD ISSUES IN THE TRADE DETAIL DATA PRODUCT

The STT upgrade, implemented on 21 August 2023, impacted the Trade Detail report, causing the Clean Price, Companion Bonds, and Spread to be reflected incorrectly.

An in-depth investigation revealed that the data in the Trade Detail report has been reflected incorrectly since 14 August 2023, not after the upgrade.

Resolution:

The below fixes have been applied to resolve the above identified issues:

- The Clean Price and Companion Bonds now reflect in the Trade Detail Daily.
- The spread now reflects the order spread instead of the issuing spread.

New Trade Detail Daily reports will be generated for the impacted period and disseminated to the IDP folder by the **17 October 2023**.

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

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)
- EOD Information Subscribers
- Live Information Subscribers

ENVIRONMENT(S):

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