

SERVICE HOTLINE

Number: 176/2023
Date: 16 November 2023

Issued By: Market Data
Information Services

NUTRON ERROR IMPACTING CLEAN PRICE FOR SPECIFIC BONDS (TWC456 | NTNC1 | NNF110 | APF14)

Subsequent to [Service Hotline: 154/2023](#), further analysis has been conducted and the Clean Price issue was found to only impact the following bonds: TWC456 | NTNC1 | NNF110 | APF14.

The issue is related to an error in the trading system which unfortunately has an impact to the published market data products with Clean Price for the following bonds: TWC456, NTNC1, NNF110 and APF14.

A solution has been identified and currently being tested with the aim to be deployed in Q1 2024. We request that you disregard the clean price data for the mentioned instruments until the solution has been applied.

We will inform you via a separate service hotline closer to the time, about the implementation of the solution.

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