



SERVICE HOTLINE

Johannesburg
Stock Exchange

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REFERENCE NUMBER: 006/2020

15 January 2020

FLAT VOLATILITY SKEWS DISSEMINATED 14 JANUARY 2020

The JSE encountered a technical problem with the production routines on the evening of Tuesday, 14 January 2020.

The root cause of the problem was due to the skew calculation for the MTM implied volatilities being produced with flat values.

Due to the automation of the process having to run in turn with numerous other upstream and downstream processes, the values could not be restated, as a result, the attached indicatives values are provided for clients for consumption as the Currency Derivatives Non-Live Market Data files cannot be reproduced.

JSE apologises for the impact to your operations as well as the inconvenience to users of the data.

Market / Service:

Currency Derivatives Market Data
Products

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

Issued By:

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