



Johannesburg
Stock Exchange

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SERVICE HOTLINE

REFERENCE NUMBER: 016/2020

31 January 2020

CORRECTION TO THE BOND FUTURES PRICING FOR CONTRACTS EXPIRING 6 AUGUST 2020

Clients are advised that the JSE has made an amendment to the physical settlement date for all Bond Futures expiring 6 August 2020. The amendment is effective from the start of day 31 January 2020.

All bond futures contracts expiring 6 August 2020 were initially loaded with an incorrect physical settlement date set as 11 August 2020. This resulted in the trading price of the contracts being calculated incorrectly on the Nutron system. In order to take into account the holiday of 10 August 2020, the physical settlement date of the contracts was corrected to 12 August 2020.

The end of day run will ensure that the variation margin corrects the pricing discrepancies and cash flows as from 31 January 2020.

We apologise for the inconvenience caused.

Market / Service:

JSE Derivative Market

- Interest Rate Derivatives

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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