

**SERVICE HOTLINE**

**REFERENCE NUMBER: 11/2019**

16 January 2019

**INCORRECT CLOSING PRICES**

Dear JSE Stakeholder

Please be advised that on Tuesday 15 January 2019 the MTM for the USD futures were calculated incorrectly due to a technical issue. This will result in incorrect variation margin movements which will be corrected as part of end of day processes on 16 January 2019.

Please see below for corrected MTM Values:

CONTRACT	SPOT	Nuclears M-T-M	Correct MtM	Error
Rand / Dollar (ZAUS)				
18-Mar-2019	13.7950	14.3421	13.8888	-0.4533
Rand / Pound (ZAGB)				
18-Mar-2019	17.7129	18.4711	17.8887	-0.5824
Rand / Euro (ZAEU)				
18-Mar-2019	15.7958	16.5054	15.9866	-0.5188
Rand / Adollar (ZAAD)				
18-Mar-2019	9.9445	10.3480	10.0212	-0.3268
Rand / Can Dollar (ZACA)				
18-Mar-2019	10.4230	10.8517	10.5087	-0.3430
Rand / Swiss Franc(ZAFR)				
18-Mar-2019	13.9930	14.6303	14.1707	-0.4596
Rand / Dollar Maxi (ZAUM)				
18-Mar-2019	13.7950	14.3421	13.8888	-0.4533
Rand / New Zealand Dollar (ZANZ)				
18-Mar-2019	9.4264	9.8111	9.5010	-0.3101
Rand / Singapore Dollar (ZASD)				
18-Mar-2019	10.1920	10.6123	10.2773	-0.3350
Any Day DAUS (DAUS)				
25-Feb-2019	13.7950	13.9572	13.8540	-0.1032
28-Feb-2019	13.7950	14.0121	13.8589	-0.1532
04-Mar-2019	13.7950	14.0855	13.8656	-0.2199
05-Mar-2019	13.7950	14.1038	13.8672	-0.2366
11-Mar-2019	13.7950	14.2138	13.8772	-0.3366
27-Mar-2019	13.7950	14.2234	13.9041	-0.3193
29-Mar-2019	13.7950	14.1971	13.9075	-0.2896
02-Apr-2019	13.7950	14.1444	13.9143	-0.2301
05-Apr-2019	13.7950	14.1048	13.9194	-0.1854
Any Day DAEU (DAEU)				
28-Feb-2019	15.7958	16.1012	15.9280	-0.1732
29-Mar-2019	15.7958	16.2471	16.0239	-0.2232
Any Day DAGB (DAGB)				
28-Feb-2019	17.712918	18.0298	17.8341	-0.1957
29-Mar-2019	17.7129	18.2947	17.9228	-0.3719

Should you have any queries regarding this notice, please contact

[clearops@jse.co.za](mailto:clearops@jse.co.za)

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**Market / Service:**

Currency Derivatives Market

**Environment(s):**

Production

**Additional Information:**

Should you have any queries regarding this notice, please contact [clearops@jse.co.za](mailto:clearops@jse.co.za)

**Issued By:**

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