

SERVICE HOTLINE

REFERENCE NUMBER: 135/2018

25 July 2018

INCORRECT CLOSING PRICES

Dear JSE Stakeholder

Kindly note that on Tuesday 24th, July we experienced a technical issue when calculating the closing prices for a number of USD products.

The affected products were as follows:

CONTRACT	Correct M-T-M	Published M-T-M
Rand / Dollar (ZAUS)		
14-Dec-2018	13.5484	13.7232
Rand / Dollar Maxi (ZAUM)		
14-Dec-2018	13.5484	13.7232
Any Day DAUS (DAUS)		
28-Sep-2018	13.4169	13.4412
02-Oct-2018	13.4237	13.4968
12-Oct-2018	13.4409	13.6356
22-Oct-2018	13.4580	13.7744
25-Oct-2018	13.4631	13.8160
29-Oct-2018	13.4700	13.8234
31-Oct-2018	13.4734	13.8190
01-Nov-2018	13.4751	13.8168
05-Nov-2018	13.4819	13.8081
13-Nov-2018	13.4956	13.7907
16-Nov-2018	13.5007	13.7842
30-Nov-2018	13.5246	13.7537
11-Dec-2018	13.5433	13.7297
21-Dec-2018	13.5604	13.7080
31-Dec-2018	13.5775	13.6862
02-Jan-2019	13.5809	13.6818
18-Jan-2019	13.6082	13.6470

Should you have any queries regarding this notice, please contact clearops@jse.co.za

This Market Notice will be available on the website at <https://www.jse.co.za/redirects/market-notices-and-circulars>

Market / Service:

Currency Derivatives Market

Environment(s):

Production

Additional Information:

Should you have any queries regarding this notice, please contact clearops@jse.co.za

Issued By:

Matthias Kempgen
Head: Derivatives Operations
Clearing & Settlement