

SERVICE HOTLINE

REFERENCE NUMBER: 260/2018

22 November 2018

INCORRECT CLOSING PRICES

Kindly note that on Wednesday, 21 November 2018 an erroneous trade on the I2029 Spot Bond resulted in an incorrect closing yield on the 2029 Bond Future.

The correct MTM will be used for end of day processes on 22 November 2018.

The affected products were as follows:

CONTRACT	Correct M-T-M	Closing M-T-M
2029 FUTURE (2029)		
07-Feb-2019	100.55434	101.87472
02-May-2019	101.27244	102.61627
01-Aug-2019	103.32007	104.69251
07-Nov-2019	105.67633	107.08063
06-Feb-2020	107.71788	109.14651

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:

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