

SERVICE HOTLINE

REFERENCE NUMBER: 96/2019

10 May 2019

ALSI CONTRACT CLOSING PRICES – 9 MAY 2019

Clients are advised that the closing prices published for ALSI and ALMI contracts on Thursday 9 May 2019 did not reflect the market level aligned with the standard 17:00 snapshot approach. The impacted expiries for futures contracts (and related options) were:

Contract
20 JUN19
19 SEP 19
19 DEC19
19 MAR20
18 JUN20
17 SEP20
17 DEC20
18 MAR21

As these prices will correct at end of 10 May 2019, the JSE does not deem it necessary to restate any instrument closing prices as a result of this timing misalignment. We will therefore also not be re-issuing any data products. The root cause of the misalignment has been identified and the JSE is implementing additional manual verification of the newly automated process and will further implement automation and workflow enhancements to prevent a recurrence.

The JSE regrets any inconvenience caused to your operations.

Market / Service:

JSE Equity Derivatives Market

Environment(s):

Production

Additional Information:

If you have any queries about this announcement, please contact +27 11 520 7777 or valuations@jse.co.za

Issued By:

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