
MARKET NOTICE

Number: 405/2015

Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives

Date: 30 June 2015

SUBJECT: I2038 INCORRECT CLOSING LEVEL

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Designation: Head of Operations Clearing & Settlement

Please note that the closing level of the I2038 for 29 June 2015 was incorrect at 1.85, we have since corrected the MTM files to reflect the correct level of 1.91. The following are the files that were affected:

- Zero Curve
- CILI
- MTM Value Today
- MTM +1
- Detailed MTM

The corrected files for 29 June 2015 are available on ftp site, we apologize for the inconvenience that this error might have caused.

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

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