

MARKET NOTICE

 Johannesburg
 Stock Exchange

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Number: 418/2018
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives

DATE 5 November 2018

SUBJECT: INCORRECT MTM ON FEB19 BOND FUTURES PUBLISHED ON 2 NOVEMBER 2018

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On Friday, 2 November 2018 the JSE closed the Feb19 Bond futures using the incorrect prices due to a technical error. If you had positions on the respective contracts you/your clients would have received the incorrect Variation Margin movement for settlement by midday today.

Please note that we have since corrected the technical error and assure you that the prices will not remain stale this evening. The incorrect VM will also be correct after end of day processes as a result of this fix.

The affected products were as follows:

CONTRACT	Incorrect M-T-M	Correct M-T-M
AL7T (AL7T)		
07-Feb-2019	673.631	692.148
ALBI (ALBI)		
07-Feb-2019	608.655	626.730
AL12 (AL12)		
07-Feb-2019	660.100	681.001
AL37 (AL37)		
07-Feb-2019	587.670	602.213
GOVI (GOVI)		
07-Feb-2019	602.207	620.213
IGOV (IGOV)		
07-Feb-2019	253.021	258.076
R186 FUTURE (R186)		
07-Feb-2019	9.30000	9.25591
R203 FUTURE (R203)		
07-Feb-2019	0.03146	1.03146
R204 FUTURE (R204)		
07-Feb-2019	0.00000	0.0000
R207 FUTURE (R207)		
07-Feb-2019	6.55000	6.15093

R208 FUTURE (R208)		
07-Feb-2019	7.72000	7.60634
R209 FUTURE (R209)		
07-Feb-2019	9.99500	9.93405
R213 FUTURE (R213)		
07-Feb-2019	9.85000	9.80020
R214 FUTURE (R214)		
07-Feb-2019	10.17000	10.11238
R248 FUTURE (R248)		
07-Feb-2019	10.18000	10.12287
R023 FUTURE (R023)		
07-Feb-2019	8.62500	8.57025
R2030 FUTURE (2030)		
07-Feb-2019	9.76000	9.71327
R2037 FUTURE (2037)		
07-Feb-2019	10.11500	10.05968
R2044 FUTURE (2044)		
07-Feb-2019	10.20000	10.14135
R035 FUTURE (R035)		
07-Feb-2019	10.04500	10.00099
R2032 FUTURE (2032)		
07-Feb-2019	9.95500	9.89041
R2040 FUTURE (2040)		
07-Feb-2019	10.20500	10.14480
ES33 FUTURE (ES33)		
07-Feb-2019	11.30500	11.30323
ES42 FUTURE (ES42)		
07-Feb-2019	11.54000	11.53175
2025 FUTURE (2025)		
07-Feb-2019	131.91218	133.15740
2029 FUTURE (2029)		
07-Feb-2019	100.07114	101.99447
2033 FUTURE (2033)		
07-Feb-2019	102.27621	104.33867
2038 FUTURE (2038)		
07-Feb-2019	122.35743	123.23342
2046 FUTURE (2046)		
07-Feb-2019	115.96800	118.08145
2050 FUTURE (2050)		
07-Feb-2019	121.30416	121.97835
EL28 FUTURE (EL28)		
07-Feb-2019	130.78810	130.78810
R197 FUTURE (R197)		
07-Feb-2019	300.87379	299.58819
R202 FUTURE (R202)		
07-Feb-2019	234.97009	235.80346
R210 FUTURE (R210)		
07-Feb-2019	186.09128	189.84325
R212 FUTURE (R212)		
07-Feb-2019	155.23002	156.20385

We apologise for the inconvenience caused. Should you have any queries please contact Clearops@jse.co.za or +27 11 520-7349.

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