

SERVICE HOTLINE

REFERENCE NUMBER: 077/2022

7 June 2022

INCORRECT ALBI FUTURES PRICES

Clients are advised that the futures prices for the ALBI Index published on the 3 June 2022 and 6 June 2022 were incorrect. The error in the model was due to the importing of the incorrect spot price for the ALBI. This issue has been corrected by the valuations team.

The tables below are an indication of the correct Futures prices for the 3 June 2022 and the 6 June 2022.

3 June 2022

All Bond Index (ALBI)	Incorrect Price	Correct Price
04-Aug-22	849.130	842.446
03-Nov-22	861.267	854.488
02-Feb-23	875.385	868.494
04-May-23	891.011	883.998

6 June 2022

All Bond Index (ALBI)	Incorrect Price	Correct Price
04-Aug-22	846.507	839.844
03-Nov-22	858.591	851.833
02-Feb-23	872.641	865.772
04-May-23	888.200	881.208

Please see attached sheet for the corrections for [3 June 2022 and 6 June 2022](#)

We apologise for any inconvenience to you and your clients.

Markets / Services:

JSE Interest Rate Market
Information Subscribers

Environment:

Production

Additional Information:

If you have any queries about this announcement, please contact the Client Service Centre (CSC) on +27 11 520 7777 or e-mail Customersupport@jse.co.za

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