



SERVICE HOTLINE

Johannesburg
Stock Exchange

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www.jse.co.za

REFERENCE NUMBER: 116/2020

15 May 2020

INCORRECT BOND INDEX FUTURES CLOSING PRICES

The following Bond Index futures were valued with the incorrect closing prices due to a technical error on 12, 13, & 14 May 2020.

Contract
GOVI
ALBI
AL37
AL7T
IGOV

Please note that the issue has been addressed and variation margin flows corrected during end of day processing on 15 May 2020.

We apologise for the inconvenience caused.

Market(s) / Service(s):

Interest Rate Market

Environment(s):

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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