



SERVICE HOTLINE

REFERENCE NUMBER: 204/2020

11 September 2020

Johannesburg
Stock Exchange

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UPDATE ON BOND FUTURES AND BOND INDEX PRICES FOR 10 SEPTEMBER 2020

The JSE experienced technical problems in the valuations process with regards to Bond Futures and Bond Index values on 10 September 2020. This resulted in stale, prices (values as at end of day 9 September 2020) being used for purposes of Interest Rate Derivatives End of Day processing.

The Variation Margin Movements will subsequently be corrected during the end of day run on 11 September 2020.

The closing prices for 10 September 2020 were however, albeit late, correctly published via the standard End of Day market data products.

The JSE apologises for the impact to your operations and resultant inconvenience to your data clients.

Service/Market:

Interest Rate Market

Environment(s):

Production

Additional Information:

If you have any queries about this announcement, please contact the Client Service Centre on +27 11 520 7777 or

CustomerSupport@jse.co.za

Issued By:

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