



Johannesburg
Stock Exchange

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SERVICE HOTLINE

REFERENCE NUMBER: 58/2018

4 April 2018

IRC DERIVATIVES DATA PRODUCTS - INCORRECT VALUES IN FILES DISSEMINATED 29 MARCH 2018

The JSE experienced difficulties with the skews we used to mark the DAJY contracts to market on Thursday, 29 March 2018. As a result, the incorrect MtM values were calculated for these contracts.

The underlying issue was corrected, and the correct margins started reflecting on Tuesday, 3 April 2018.

The table below shows the MtM values for 29 March 2018, together with what the correct MtM values should have been:

Contract	Underlying	Expiry Date	Call/ Put/Fut	Strike Price	MtM	Vol	Correct Vol	Correct MtM
DAYJ	R/¥	03-May-18	C	8.87	1,739.4527	13.0473	14.0570	1950.5618
DAYJ	R/¥	03-May-18	C	8.88	1,684.4592	13.0473	14.0250	1890.7831
DAYJ	R/¥	03-May-18	C	8.89	1,630.5712	13.0473	13.9940	1832.1030
DAYJ	R/¥	03-May-18	C	8.94	1,363.4153	12.9174	13.8370	1553.6297
DAYJ	R/¥	03-May-18	P	8.87	1,165.4527	13.0473	14.0570	1200.5618
DAYJ	R/¥	03-May-18	P	8.88	1,210.4592	13.0473	14.0250	1240.7831
DAYJ	R/¥	03-May-18	P	8.89	1,256.5712	13.0473	13.9940	1282.1030
DAYJ	R/¥	03-May-18	P	8.94	1,489.4153	12.9174	13.8370	1503.6297
DAYJ	R/¥	29-Jun-18	C	8.34	5,609.9501	14.1922	16.4180	5900.5531
DAYJ	R/¥	29-Jun-18	C	8.87	2,268.3343	13.9789	14.0570	2282.1345
DAYJ	R/¥	29-Jun-18	C	8.88	2,216.3012	13.9421	14.0250	2230.9415
DAYJ	R/¥	29-Jun-18	C	8.89	2,158.6719	13.8699	13.9940	2180.5674
DAYJ	R/¥	29-Jun-18	P	8.34	738.9501	14.1922	16.4180	1029.5531
DAYJ	R/¥	29-Jun-18	P	8.87	2,697.3343	13.9789	14.0570	2711.1345
DAYJ	R/¥	29-Jun-18	P	8.88	2,745.3012	13.9421	14.0250	2759.9415
DAYJ	R/¥	29-Jun-18	P	8.89	2,787.6719	13.8699	13.9940	2809.5674

Clients are requested to adjust their systems and data with the above-provided values.

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

Market / Service:

JSE End of Day IRC Data Service

Environment(s):

Production

Additional Information:

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

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