



SERVICE HOTLINE

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INCORRECT JULY 2017 WMAZ OPTION VOLATILITY

Kindly note that the volatility for the JUL WMAZ 17 was adjusted from 30% to 32% on 5 April 2017 after the publication of the early evaluation report. An SMS notification was sent out to members, subsequently to that the early evaluations file was republished to effect the change on JUL17 WMAZ volatility to 32%. Due to operational issues, the volatility reverted back to the incorrect 30%, which resulted in the end of day process being run with the incorrect volatility.

The JUL17 WMAZ will be adjusted accordingly today; the starting point for our volatility calculation will be 32%.

The JSE would like to apologise for any inconvenience caused.

Market/s:

- Commodity Derivatives

Environment(s):

Production

Additional Information:

If you have any queries about this announcement, please contact Clearops@jse.co.za

Issued By:

Post Trade Services