



SERVICE HOTLINE

REFERENCE NUMBER: 75/2019

5 April 2019

Johannesburg
Stock Exchange

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DELAY IN EQUITY DERIVATIVES MARKET END OF DAY BALANCING PROCESS

Clients are advised that the JSE experienced delays with the End of Day balancing process yesterday, 4 April 2019, due to an issue with volatility skews process. The End of Day process completed at approximately 02h00 AM (5 April 2019) and thereafter the ED.ZIP dissemination was re-published to clients.

The JSE has further identified a subset of instruments which are not referencing the standard JSE single stock skews and these will be aligned during the course of today.

We apologise for the inconvenience caused.

Please refer all queries relating to these documents via email to CustomerSupport@jse.co.za.

Market:

JSE Equity Derivatives Markets

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 CustomerSupport@jse.co.za

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