

SERVICE HOTLINE

REFERENCE NUMBER: 005/2022

18 January 2022

CORRECTION TO BOND FUTURES MTM (R186 BOND FUTURES)

Clients are advised that there was a reference data issue in which the incorrect spot maturity date was used for R186 bond futures. This affected the 4 listed expiries. This issue has been closed out on and should reflect the correct reference data as from the 3PM bond futures prices published this afternoon.

We apologise for any inconvenience caused as a result of this discrepancy. The below tables indicate the correct prices against the published prices for the four expiries.

R186 Bond Future (R186)	Forward Yield	Forward Bond Price	Incorrect yield (3PM)	Incorrect price (3PM)
2022/02/03	7.81211	112.10227	7.80639	113.87907
2022/05/05	8.00923	113.47502	7.97482	115.27359
2022/08/04	8.21502	109.65272	8.14720	111.47454
2022/11/03	8.42574	111.08937	8.31980	112.93498

R186 Bond Future (R186)	Forward Yield	Forward Bond Price	Incorrect yield (EOD)	Incorrect price (EOD)
2022/02/03	7.80198	112.14531	7.79627	112.16958
2022/05/05	7.99839	113.51858	7.96409	113.65659
2022/08/04	8.20337	109.69689	8.13580	109.95355
2022/11/03	8.41322	111.13409	8.30767	111.51203

We apologise for any inconvenience caused to you and your clients.

Market / Service:

JSE Interest Rate Market

Environment:

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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