

SERVICE HOTLINE

REFERENCE NUMBER: 015/2023

7 February 2023

INCORRECT WMAZ FUTURES PRICES - WMAZ SEP23 AND WMAZ DEC23

Please be advised that the MTM All file at EOD 6 February 2023 was incorrect for the following expiries

- WMAZ SEP23
- WMAZ DEC23

Kindly refer to the below tables for the **correct and incorrect Futures prices** for the Sep 2023 and Dec 2023 expiries.

| Incorrect MTM Prices | | | | | | |
|---------------------------|------|------|-------|-------|-------------|------------|
| CONTRACT | SPOT | BID | OFFER | M-T-M | VOL CHANGES | PREV VOLS. |
| WHITE MAIZE FUTURE (WMAZ) | | | | | | |
| 20-Dec-2023 | 4395 | 4381 | 4402 | 4381 | 22.00 | 22.00 |
| 20-Sep-2023 | 4395 | 4485 | 4491 | 4343 | 22.00 | 22.00 |
| Correct MTM Prices | | | | | | |
| WHITE MAIZE FUTURE (WMAZ) | SPOT | BID | OFFER | M-T-M | VOL CHANGES | PREV VOLS. |
| 20-Sep-2023 | 4395 | 4381 | 4402 | 4381 | 22.00 | 22.00 |
| 20-Dec-2023 | 4395 | 4485 | 4491 | 4485 | 22.00 | 22.00 |

This resulted in the market opening at an incorrect base for these expiries. The MTM prices for today has been corrected at 12pm pricing.

We are working on improving our internal checks and removing any manual intervention, to ensure that this issue does not re-occur again.

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

Market / Service:

Commodity Derivatives Market

Environment(s):

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