

SERVICE HOTLINE

Number: 102/2024
Date: 23 July 2024

Name and Surname: Mzwandile Riba
Designation: Head – Pricing Solutions

CDM|INCORRECT GRAINS SPOT MTM 22 JULY 2024

Unfortunately, we experienced down time on our valuation system at the crucial 12pm market close time. As a result, the valuations team had to manually collect, collate and calculate the data for MTM purposes.

Please note that the final MTM for the following contract was published incorrectly on the 22 July 2024.

Legend	Incorrectly published numbers		
	Correct numbers		
		2024/07/22	2024/07/22
			2024/07/23
	Futures		Futures
YMAZ JUL24	4146	4030	4105

The MTM numbers have since been published correctly as of 23rd July 2024, based on our MTM methodology.

We have implemented additional validation checks to the manual process, to ensure that this does not reoccur in the future.

Should you have any queries regarding this Service Hotline, please e-mail: valuations@jse.co.za

MARKETS / SERVICES:

- Equity Market
- Equity Derivatives Market
- Interest Rate Derivatives Market
- Currency Derivatives Market
- Commodity Derivatives Market
- Bond Market
- Bond ETP Market
- JSE Broker Deal Accounting (BDA)
- Real Time Clearing (RTC)
- Colocation
- International Access Point (IAP)
- EOD Information Subscribers
- Live Information Subscribers

ENVIRONMENT(S):

Production

ADDITIONAL INFORMATION:

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