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SERVICE HOTLINE

REFERENCE NUMBER: 104/2021

11 May 2021

CDM | INCREASED VOLUMES ON JUL21WMAZ

The JSE is aware of the unusual volume published intra-day on the **JUL21WMAZ** futures contract.

The deal that resulted in the publishing of in excess 7500 contracts occurred from a valid client sub-account allocation and should not have updated the intra-day volume stats.

The JSE is working with its vendor to prevent similar behaviour from re-occurring in future. A further update will be provided once the preventative measure has been put in place. The End of Day data will have the correct volume traded for the day and will be regarded as final.

We sincerely apologise for the inconvenience caused.

Market / Service:

JSE Commodity Derivatives
Market

Environment:

Production

Additional Information:

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

Issued By:

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