

## SERVICE HOTLINE

**Number:** 178/2023  
**Date:** 22 November 2023

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**Designation:** Head - Pricing Solutions

## PRICES REPUBLICATION

Clients are advised that the end of day EDM prices were republished last night. A technical issue with the random snapshot used for determining the closing near quarterly ALSI price (21DEC23 expiry) used more than one of the snapshots that are taken during the 5-minute period (between 17h00 and 17h05). As a result, the ALSI prices for all standard expiries were duplicated with different values. This was corrected last night, and the closing price files republished.

The below table shows the list of all correct futures prices. We apologise for any inconvenience caused.

Master ID	Contract	Closing Price
1082465	21DEC23 ALSI	68,682
1084488	18JAN24 ALSI	69,119
1087428	18APR24 ALSI	69,410
1084838	15FEB24 ALSI	69,545
1084839	20MAR24 ALSI	69,752
1087703	16MAY24 ALSI	69,771
1077444	20JUN24 ALSI	70,288
1089621	18JUL24 ALSI	70,707
1082347	19SEP24 ALSI	70,860
1091978	17OCT24 ALSI	70,912
1089945	15AUG24 ALSI	71,124
1092236	21NOV24 ALSI	71,423
1082617	19DEC24 ALSI	71,763
1092319	20MAR25 ALSI	72,695
1092320	19JUN25 ALSI	73,155
1089845	18SEP25 ALSI	73,606
1092321	18DEC25 ALSI	74,470
1092096	19MAR26 ALSI	75,450
1092458	18JUN26 ALSI	75,981

### 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

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