



MARKET NOTICE

Johannesburg
Stock Exchange

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Number: 66/2019
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 4 March 2019

SUBJECT: INCORRECT DAY'S MOVE ON EDM TRADED ON-SCREEN ON NUTRON FRONT-END

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Designation: Director - Capital Markets

Dear JSE Stakeholder,

The JSE has identified the cause of the issue reported by some member firms in Equity Derivatives Market, i.e. Nutron front-end is displaying the Day's Move differently to other market data providers.

The Day's Move is currently being calculated using Thursday's (28 February 2019) closing prices rather than Friday's (1 March 2019). Clients are advised to exercise caution when transacting off this value. Today's end-of-day Position variation margin will be calculated using the official closing prices as per on 1 March 2019. There will be no impact on Variation Margin as a result.

Should you have any queries regarding this notice, please contact customersupport@jse.co.za

This Market Notice will be available on the website at <https://www.jse.co.za/redirects/market-notices-and-circulars>