

SERVICE HOTLINE

Number: 054/2025
Date: 05 May 2025

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Designation: Valuations Manager

CORRECT PRICES - UTMTM AND MTM REPORTS FOR NN411 FOR 17 APRIL 2025 TO 24 APRIL 2025

Kindly see below correct prices for UTMTM and MTM Reports for NN411 for 17 April 2025 to 24 April 2025 due to a correction of the traded spread by the issuer to 55bps from 98bps.

Incorrect prices:

T+0	All in price	Clean Price	Accrued Interest
17-Apr	87.78618	87.77583	0.01035
22-Apr	87.46481	87.40271	0.06210
23-Apr	87.48787	87.41542	0.07246
24-Apr	87.51095	87.42813	0.08282

T+1	All in price	Clean Price	Accrued Interest
17-Apr	87.90160	87.83950	0.06210
22-Apr	87.48787	87.41542	0.07246
23-Apr	87.51095	87.42813	0.08282
24-Apr	87.53402	87.44084	0.09318

T+3	All in price	Clean Price	Accrued Interest
17-Apr	87.94781	87.86499	0.08282
22-Apr	87.53402	87.44084	0.09318
23-Apr	87.62639	87.49174	0.13465
24-Apr	87.64949	87.50447	0.14502

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:

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

Correct prices:

T+0	All in price	Clean Price	Accrued Interest
17-Apr	93.3192	93.30885	0.01035
22-Apr	93.50437	93.44226	0.06211
23-Apr	93.05498	92.98251	0.07247
24-Apr	93.07846	92.99565	0.08281

T+1	All in price	Clean Price	Accrued Interest
17-Apr	93.43664	93.37453	0.06211
22-Apr	93.52788	93.45541	0.07247
23-Apr	93.07846	92.99565	0.08281
24-Apr	93.10193	93.00876	0.09317

T+3	All in price	Clean Price	Accrued Interest
17-Apr	93.48362	93.40081	0.08281
22-Apr	93.57489	93.48172	0.09317
23-Apr	93.19591	93.06127	0.13464
24-Apr	93.21943	93.07441	0.14502

For additional information regarding the UTMTM and MTM Reports, please contact valuations@ise.co.za