

## SERVICE HOTLINE

**Number:** 100/2025  
**Date:** 01 September 2025

**Name and Surname:** Neo Moloto  
**Designation:** Valuations Manager

## UTMTM AND MTM REPORTS

Clients are advised that for the **UTMTM and MTM** files for the 29 August 2025, the spread was incorrectly reported at 340bps for **ASC131** due to an incorrect spread booked by a member. The spread for **ASC131** will be reverted to 240 bps, changes will be reflected in today's published files.

Please see below prices for the 29 August for the 3 settlements:

Settlement	All-In-Price	Clean Price	Accrued Interest
T+0	104.14504	104.49025	-0.34521
T+1	104.22389	104.46553	-0.24164
T+3	104.27648	104.44908	-0.1726

For additional information regarding the Detailed UTMTM/MTM files; please contact [valuations@jse.co.za](mailto: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](mailto:customersupport@jse.co.za)