



Johannesburg
Stock Exchange

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www.jse.co.za

SERVICE HOTLINE

REFERENCE NUMBER: 101/2015

29 July 2015

INCORRECT FILES DUE TO REPO TRADE

Clients are advised that the JSE will re-run the end of day MTM, Zero Curve and CILI files for the 28/07/15:

This is due to transactions being booked by a member and the JSE could not confirm same with the member as per close of business on the 28/07/15, and included these transactions in the end of day calculations. The member however confirmed this morning that these trades were indeed repo trades and should not form part of the end of calculations.

The below instruments were affected:

- R202
- I2038
- I2050

Kindly accept our sincere apologies for any inconvenience caused.

Market / Service:

Interest Rate and Currency
Derivatives Market

Environment(s):

Production

Additional Information:

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

Issued By:

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Settlement