



Johannesburg
Stock Exchange

Tel: +27 11 520 7000

www.jse.co.za

SERVICE HOTLINE

REFERENCE NUMBER: 157/2014

20 August 2014

Interest Rate Market: Nominal Bond Curve Corrections

Since 7 August 2014 the JSE has incorporated the R159 into the bootstrap used to construct the nominal bond curve. However, the reference data for the R159 was incorrectly interpreted by the bootstrap application, resulting in incorrect nominal bond curves being published from 7 August 2014 to 18 August 2014.

Please find attached the backdated correct nominal bond curves for the aforementioned dates.

The JSE apologises for the inconvenience caused, and will endeavour to put the necessary controls in place to prevent this from happening again in the future.

Feel free to contact irdata@jse.co.za if you have any questions with regards to this matter.

Market / Service:

JSE Interest Rate End of Day
Dissemination

Environment(s):

Production

Additional Information:

If you have any queries about this announcement, please contact
irdata@jse.co.za

Issued By:

Neil Vendeiro
Head: Market Data Projects