

SERVICE HOTLINE

REFERENCE NUMBER: 163/2014

27 August 2014

MTM REPORT CHANGES APPLIED ACROSS ALL INTEREST RATE MTM REPORTS

The JSE would like to notify clients of the following changes which have been made to the Interest Rate End of Day **Mark to Market** reports.

New added fields appended to end of the file:

MTM Change	MTM Process Methodology	Last Trade Date	Last MTM Change Date	Yield/Price Indicator	Index Ratio
Bid / Offer	PD Rates	30/06/2013	10/07/2013	Yield	
Trade	Market Maker	05/06/2013	05/06/2013	Price	2.046
Market Maker	Spread over companion	03/04/2013	10/07/2013	Price	

- **MTM Change:** Why the MTM changed.
- **MTM Method:** The methodology/process that the exchange used to value the bond for MTM purposes.
- **Last Trade Date:** The last date the specific instrument traded.
- **Last MTM Change Date:** The last date the MTM for a particular instrument changed.
- **Yield/Price Indicator:** Indicates whether or not the instrument is traded as price or yield.
- **Index Ratio:** Provide the multiplicative factor used to calculate inflation linked bond prices.

These new fields allow for added transparency, increased value and price accuracy. Please note that this value add may result in a price increase at a later stage.

The following reports have been affected with the changes (The word “updated” will be contained in the file name distinguishing new from old):

- MTMDetailedUpdatedCCYYMMDD (as previously communicated)

Market / Service:

JSE Interest Rate End of Day
Dissemination

Environment(s):

Production

Additional Information:

If you have any queries about this announcement, please contact CustomerSupport@jse.co.za or +27 11 520 7777

Issued By:

Neil Vendeiro
Head: Market Data Projects

- MTMT+1UpdatedCCYYMMDD
- MTMVTodayUpdatedCCYYMMDD
- UTMTMUpdatedCCYYMMDD
- UTMTMT+1UpdatedCCYYMMDD
- UTMTMVTodayUpdatedCCYYMMDD

Files can be located in their current folder structure:

MTMDetailedUpdatedCCYYMMDD (as previously communicated)

BONDFTP.jse.co.za\MTM Detailed\csv

BONDFTP.jse.co.za\MTM Detailed\xls

MTM DetailedMTMT+1UpdatedCCYYMMDD

\\BONDFTP.jse.co.za\MTM T+1\csv

\\BONDFTP.jse.co.za\MTM T+1\xls

MTMVTodayUpdatedCCYYMMDD

\\BONDFTP.jse.co.za\MTMVT\csv

\\BONDFTP.jse.co.za\MTMVT\xls

UTMTMUpdatedCCYYMMDD

\\BONDFTP.jse.co.za\UTMTM\csv

\\BONDFTP.jse.co.za\UTMTM\xls

UTMTMT+1UpdatedCCYYMMDD

\\BONDFTP.jse.co.za\UTMTMT+1\csv

\\BONDFTP.jse.co.za\UTMTMT+1\xls

UTMTMVTodayUpdatedCCYYMMDD

\\BONDFTP.jse.co.za\UTMTVtoday\csv

\\BONDFTP.jse.co.za\UTMTVtoday\xls

Please note that the old reports and the new files (with changes) will be available in parallel up until the 30th September 2014.

Samples have been attached. Files are available as of now.