



SERVICE HOTLINE

Johannesburg
Stock Exchange

Tel: +27 11 520 7000

www.jse.co.za

REFERENCE NUMBER: 175/2014

19 September 2014

INTEREST RATE MARKET – MTM REPORT CHANGES PARALLEL RUN CONTINUATION AND EXTENSION

Interest Rate (MTM) FILES

Further to previous notification regarding MTM changes applied to the **MTM files**. The JSE would like to notify clients that we've encountered issues with the MTM changes that we've applied and as a result the parallel run was discontinued temporarily in order to resolve the production issues.

The parallel run will continue from the **22 September 2014** to the **15th October 2014** (we have extended the cut off period which was originally the 1st October 2014)

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

The JSE apologises for the inconvenience caused.

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](tel:+27115207777)

Issued By:

Neil Vendeiro
Head: Market Data Projects