SERVICE HOTLINE

REFERENCE NUMBER: 188/2016

7 September 2016

ISSUES WITH THE OTHI INDEX FROM 1 TO 5 SEPTEMBER 2016

On 1 September 2016, the k-factor for the OTHI Index did not update due to technical problems. In addition to this, the index value, yield, duration and convexity for the OTHI Index were showing zeros in the files for 5 September 2016.

The files from 1 to 5 September 2016 have been updated with the correct data for the OTHI Index. The new files are available to download from the FTP site.

The JSE apologizes for the impact to your operations and for the inconvenience to your data users.

JS≣

Johannesburg Stock Exchange

Tel: +27 11 520 7000

www.jse.co.za

Market / Service: JSE Interest Rates Data Service

Environment(s): Production

Additional Information:

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

Issued By: Tshepo Modise Market Data