

SERVICE HOTLINE

REFERENCE NUMBER: 195/2020

28 August 2020

RESTATEMENT OF GOVERNMENT BOND ZERO CURVES FROM 24 MARCH TO 6 JUNE 2020

Due to a technical issue, the bootstrapping methodology for the JSE Nominal Bond Zero Curve and the JSE Real Bond Curve, applied an alternative bootstrapping methodology to the one advertised in the JSE methodology document. This occurred between the dates of 24 March 2020 and 6 June 2020. Please see the link below for a full methodology document for the current bootstrapping methodology employed by the JSE.

JSE ZERO-COUPON YIELD CURVES

The methodology has since been reinstated as discussed. Controls have been implemented to ensure that the methodology is as stated.

The files for the period 24 March 2020 to 6 June 2020 will be republished by close of business (17h00) on Monday, 31 August 2020 in the JSE IDP and can be accessed via that route.

Files are in Excel format with the filename structure:

2PM file and 3PM file:

"ZeroCurveYYYYMMDD.xls"

EOD File:

"ZeroCurveYYYYMMDD.xls", and

"ZeroCurveCompactYYYYMMDD.csv"

Apologies for any inconvenience caused by this.

Markets / Services:

JSE Interest Rate Market

Environment(s):

Production

Additional Information:

If you have any queries about this announcement, please contact the Client Service Centre (CSC) on +27 11 520 7777 or e-mail Customersupport@jse.co.za

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