



Johannesburg
Stock Exchange

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SERVICE HOTLINE

REFERENCE NUMBER: 199/2016

20 September 2016

PROVISION OF THE INTEREST RATE PRODUCTS USER MANUAL RELATED TO ENHANCEMENT OF BOND TRADE REPORT

With reference to hotline number 17616 issued on 26 August 2016, regarding the introduction of new reporting fields to improve transparency around trades that are being reported to the JSE on a daily basis.

Along with the new trade types the JSE has also introduced two new value-added spread reporting fields (Companion and Spread) for the traded spread and companion bonds.

Please find attached Interest Rate Products User Manual in tracked mode so as to make it easier to identify the two new value-added spread reporting fields included in the Trade report.

Market / Service:

JSE Interest Rate End of Day
Dissemination Service

Environment(s):

Production

Additional Information:

If you have any queries about this announcement, please contact
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Issued By:

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Market Data