



Johannesburg
Stock Exchange

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www.jse.co.za

SERVICE HOTLINE

REFERENCE NUMBER: 24/2016

25 February 2016

PROBLEMS WITH THE BOND DETAILED MARK TO MARKET DATA FILES FOR THE 24 FEBRUARY 2016

Due an incorrect level on SBSI12 the spread has been corrected from 185bps to 80bps as such a re-run of the Mark to Market reports for 24 February 2016 had to be done.

The below MTM files were affected:

MTM Detailed

MTMT+1

MTM Value today

A re-run of the affected files done through our procedures and will be disseminated via e-mail and ftp.

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

Market / Service:

JSE End of Day Reports for Interest
Rate Market

Environment(s):

Production

Additional Information:

If you have any queries about this announcement, please contact
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customersupport@jse.co.za

Issued By:

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