



SERVICE HOTLINE

Johannesburg
Stock Exchange

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www.jse.co.za

REFERENCE NUMBER: 60/2017

31 March 2017

ZERO CURVE CORRECTION

Clients are advised that the Zero curve has been rerun with the following corrections R197 and R202 yields at 2.15% and 2.2% respectively.

The below files will be republished:

LinearSwapCurve20170330

ZeroCurve20170330

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

Market / Service:

JSE Live Interest Rates Market

JSE End of Day Reports for
Interest Rate Market

Environment(s):

Production

Additional Information:

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

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