

SERVICE HOTLINE

REFERENCE NUMBER: 94/2018

24 May 2018

MTM FILES FOR 23 MAY 2018 REPUBLISHED

Please note that the MTM files for 23 May 2018 have been republished with updated spreads for six bonds. The six bonds impacted by the restatement are:

Bond	Published Spread	Corrected Spread
CCT02	285	145
COJ04	194	70
EMM01	188	157.5
EMM02	187	130
EMM03	228	195
WS05	-4	-130

The MTM spreads for the top five bonds were changed in line with the JSE valuations methodology, as a result of trades that were reported on 23 May 2018, for same-day settlement. It was confirmed on 24 May 2018 that these trades were erroneously booked, and did not settle successfully. As a result, their impact on the MTM spreads for these bonds have been reversed. Furthermore, the spread on WS05 has been updated as a result of a more aggressive order that was present on a quote page at the time of the MTM snapshot.

The impacted end of day MTM files for 23 May 2018 have been corrected and republished across all email and FTP channels. This incorporates changes to other valuations fields, such as yield and price.

The JSE apologizes for the inconvenience this may have caused.

Market / Service:

Interest Rate and Currency
Derivatives

Environment(s):

Production

Additional Information:

If you have any queries about this announcement, please contact the Client Services Centre on +27 11 520 7777 or CustomerSupport@jse.co.za

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