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## SERVICE HOTLINE

**REFERENCE NUMBER:** 001/2022

7 January 2022

### IRD - YIELDX PRICE FILE - 31 DECEMBER 2021

The JSE is aware of the reference data issue in which the incorrect settlement date was used for all August 2022 bond future expiries, this impacted the end of day prices for all yield traded bond futures expiring on 4 August 2022.

The error has since been rectified effective 6 January 2022 and investigation is underway to avoid reoccurrence.

Clients are advised to use the "20221224 and 20211231 YieldX 3PM Prices" file for the 24 and 31 December 2021 valuation.

We apologise for any inconvenience caused because of this discrepancy.

#### Market / Service:

Interest Rate Derivatives Market

#### Environment:

Production

#### Additional Information:

If you have any queries about this announcement, please contact the Client Service Centre on +27 11 520-7777 or [customersupport@jse.co.za](mailto:customersupport@jse.co.za)

#### Issued By:

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