

SERVICE HOTLINE

Number: 022/2024
Date: 15 February 2024

Name and Surname: Neo Moloto
Designation: Valuations Manager

DETAILED UTMTM AND MTM REPORTS

Clients are advised that the prices for the **NBK16A** bond in the UTMTM files for 14 February 2024 were incorrect due to an error trade.

UTMTM	Incorrect Traded BP Spread	Incorrect Closing YTM
NBK16A	300	11.94%
	Correct Traded BP Spread	Correct Closing YTM
NBK16A	3	8.955%

The spread was corrected for the EOD MTM file, after a thorough investigation. Members are encouraged to capture the correct BP spread inputs for all relevant corporate trades and RSA floaters, as this affects their MTM methodology used in downstream calculations.

For additional information regarding the Detailed UTMTM/MTM files; please contact valuations@jse.co.za

MARKETS / SERVICES:

- Equity Market
- Equity Derivatives Market
- Interest Rate Derivatives Market
- Currency Derivatives Market
- Commodity Derivatives Market
- Bond Market
- Bond ETP Market
- JSE Broker Deal Accounting (BDA)
- Real Time Clearing (RTC)
- Colocation
- International Access Point (IAP)
- EOD Information Subscribers
- Live Information Subscribers

ENVIRONMENT(S):

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