

SERVICE HOTLINE

Number: 058/2024
Date: 24 April 2024

Name and Surname: Neo Moloto
Designation: Valuations Manager

MTM REPORTS - INCORRECT SPREAD CAPTURE

Clients are advised that the published prices for the **CLN774** bond on 23 April 2024 were incorrect, due to an incorrect reported spread input.

Below are corrected prices for the 3 Settlement periods:

Settlement	All In Price	Clean Price	Accrued Interest
23 April 2024	100.25098	100.47358	-0.22260
24 April 2024	100.28139	100.47219	-0.19080
26 April 2024	100.34223	100.46943	-0.12720

Apologies for any inconvenience caused.

For additional information regarding the MTM Reports, please contact valuations@ise.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