

SERVICE HOTLINE

Number: 083/2023
Date: 13 June 2023

Name and Surname: Mzwandile Riba
Designation: Head - Pricing Solutions

CORRECTION OF FIXED RATES FOR INVERSE FLOATING RATE NOTES

Clients are advised that the fixed rates for the inverse floating rate notes, FRC476 and FRC477, were captured incorrectly in the reference data leading to the incorrect valuations. Please see below for the indicative corrections:

Fixed Rate Corrections (quoted in basis points):

Instrument	Captured Fixed Rate	Correct Fixed Rate
FRC476	15524	1552.4
FRC477	15394	1539.4

All in Price Indicative Correction:

Settlement Period	Settlement Date	FRC476 Published	FRC476 Indicative Correction	FRC477 Published	FRC477 Indicative Correctio
T+0	13-Jun-23	463.66324	100.00805	460.23386	100.00018
T+1	14-Jun-23	463.77306	100.02717	460.34287	100.01895
T+3	15-Jun-23	463.99278	100.06542	460.56097	100.05651

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

Clean Price Indicative Correction:

Settlement Period	Settlement Date	FRC476 Published	FRC476 Indicative	FRC477 Published	FRC477 Indicative
T+0	13-Jun-23	463.66324	100.00805	460.23386	100.00018
T+1	14-Jun-23	463.37096	100.00786	459.94434	99.99999
T+3	15-Jun-23	462.78649	100.00748	459.36537	99.99964

Accrued interest Indicative Correction:

Settlement Period	Settlement Date	FRC476 Published	FRC476 Indicative Correction	FRC477 Published	FRC477 Indicative Correctio
T+0	13-Jun-23	0.00000	0.00000	0.00000	0.00000
T+1	14-Jun-23	0.40210	0.01931	0.39853	0.01896
T+3	15-Jun-23	1.20629	0.05794	1.19560	0.05687

The data have been corrected and checks have been implemented to prevent a reoccurrence of the issue.

We apologise for any inconvenience to you and your clients.