

SERVICE HOTLINE

Number: 094/2023
Date: 12 July 2023

Name and Surname: Neo Moloto
Designation: Valuations Manager

INCORRECT ISSUER VALUATED INSTRUMENT FOR THE 7 JULY 2023

Clients are advised that, the issuer discovered a valuation issue with the following fixed income instrument: **FRS321**.

Valuation date: **7 July 2023**.

Below are the retrospective corrected prices across all Cash Bonds Mark to Market reports.

Bond Code	ISIN Code	Maturity	Coupon	All in price	Clean Price	Accrued Interest	
FRS321	ZAG000195918	13-May-24	0	104.9107053	104.9107053	0	Incorrect old valuation
FRS321	ZAG000195918	13-May-24	0	108.3293012	108.3293012	0	Correct New valuation

For additional information regarding the zero-curve methodology 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