

## SERVICE HOTLINE

**Number:** 102/2023  
**Date:** 24 July 2023

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

### REPUBLICATION OF THE 2PM ZERO CURVE, 3PM ZERO CURVE, UT MTM FILES

Please take note of the republication of the following files:

- 2pm Zero curve
- 3pm Zero curve
- UT MTM
- UT MTMT+1
- UTMTM Value Today

There were changes made to the following government bond closing yields.

Bond Code	Correct YTM
R186	8.93
R2,032	10.91
R2,037	11.905
R2,044	12.21
R2,048	12.14
R2,030	10.265
R209	11.62
R213	10.675
R214	11.99
R2,035	11.56
R2,040	12.15
R2,053	12.17

The changes will also influence the YTM levels of the companion bonds referencing these nominal government bonds.

#### 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](mailto:customersupport@jse.co.za)

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The Valuations team will monitor the changes in these YTM levels to reduce the chance of republication.

Apologies for any inconvenience caused.

Please refer queries pertaining to this Service Hotline to [valuations@jse.co.za](mailto:valuations@jse.co.za)