

## SERVICE HOTLINE

**REFERENCE NUMBER: 141/2021**

1 July 2021

## CORRECTION OF CORPORATE BOND SPREADS

The reported spreads on the following 5 corporate bond instruments were incorrectly marked as a result of a feed for the spread bids and offers. The team has looked at this for correction to ensure that this does not recur.

Please see the below table for the instruments and MTM spreads as mentioned.

| Bonds | Published spread | Corrected spread |
|-------|------------------|------------------|
| FRX24 | -9               | -96              |
| FRX26 | 1                | -4               |
| FRX30 | -23              | -19              |
| FRX31 | -31              | -27              |
| FRX32 | -9               | -57              |

The Valuations team has republished the “MTMDetailed”, “MTMT+1” and “MTMVToday” files.

### Market / Service:

JSE Interest Rate Market

### Environment(s):

Production

### Additional Information:

If you have any queries about this announcement, please contact the Client Service Centre (CSC) on +27 11 520 7777 or e-mail [Customersupport@jse.co.za](mailto:Customersupport@jse.co.za)

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