

SERVICE HOTLINE

Number: 141/2024
Date: 09 October 2024

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Designation: Head - Pricing Solutions

INCORRECT CAPTURED SPREAD FOR RN2030

The MTM spread on the **RN2030** automatically marked off a reported traded spread for yesterday's close. The spread was booked incorrectly by the member at **197bps** with an all-in price (AIP) of **98.6229**. The member has been contacted and has confirmed that the captured spread was incorrect and so was the AIP. Some eligible trades were captured later in the day **without a traded spread**. The implied spread for those trades solves to a value of 115.3. In the absence of any observed trades during the course of today's trading day, the spread will be moved to 115.3.

The table below is an indication of the closing prices based on the correct spread. Indicatively, the published closing prices would have been as follows for the Detailed MTM files:

	Published T+3	Indicative T+3	Published T+0	Indicative T+0	Published T+1	Indicative T+1`
Spread	197	115.3	197	115.3	197	115.3
All-in-Price	96.10109	99.81007	96.02281	99.68579	96.0489	99.71063
Clean Price	95.49661	99.13004	95.4939	99.13169	95.4948	99.13135

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:

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