

SERVICE HOTLINE

Number: 150/2023
Date: 12 October 2023

Name and Surname: Neo Moloto
Designation: Valuations Manager

THE ISSUE WITH CLOSING PRICE FOR RN2030 ON 11 OCTOBER 2023

Clients are advised that the closing spread of 150bps for RN2030 was marked incorrectly in yesterday's MTM process. The correct onscreen offer of 115bps was more aggressive than the prevailing level of 114.5bps.

The correct level of 115 bps over JIBAR will be incorporated and will reflect in today's MTM reports.

We remind clients, to also capture the BP spread on all reported corporate bond trades, including any SA Government FRN trades. This will assist us in automating the existing corporate bond Mark-To-Market process.

We apologise for the inconvenience caused to you and your clients, in this instance.

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