

MARKET NOTICE

Number: 214/2026

Relates to:

- Equity Market
- Equity Derivatives Market
- Commodity Derivatives Market
- Currency Derivatives Market
- Interest Rate Derivatives Market
- Bond Market
- Bond ETP Market

Date: 27 May 2026

SUBJECT: BOND FUTURES MARKET DATA – 22 MAY 2026

Name and Surname: Neo Moloto

Designation: Manager - Pricing Solutions-Valuations

Dear Client,

We would like to advise market participants of a valuation issue identified in the bond futures valuation process. The issue relates to a discrepancy between certain input yield data and the resulting output valuations provided through the valuation files. The matter was identified and has been escalated to the JSE's calculation agent.

The issue impacted the **22 May 2026** intra-day pricing process, where the intra-day prices incorrectly used 21 May 2026 input prices instead of the applicable current day market inputs. The discrepancy has since been identified and corrected. Prices from 25 May 2026 onwards are correct.

The valuation team has enhanced controls and processes to ensure that a similar issue does not re-occur.

Further communication will be provided once the investigation has been completed and the appropriate remediation steps have been confirmed.

We apologise for any inconvenience caused and appreciate your understanding.

Should you have any queries, regarding this notice please email: valuations@jse.co.za

This Market Notice is available on the JSE website at: [JSE Market Notices](#)