



Johannesburg
Stock Exchange

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www.jse.co.za

SERVICE HOTLINE

REFERENCE NUMBER: 271/2018

3 December 2018

MTM FILES REPUBLISHED FOR 30 NOVEMBER 2018

Please note that the MTM files for the 30 November 2018 have been republished.

i) A correction has been made to the yield on I2050 from 3.36% to 3.38%. This is as a result of an incorrect member trade that was picked up by our system. This yield correction incorporates changes to other companion bonds linked to the I2050.

The following indexes have also been affected by the correction

- CILI
- IGOVI

ii) A correction has been made to the valuation of HWAY20. This is as a result of the change in benchmark from R207 to R208. Please note the spread has been updated from 101 to 0.5 bps.

The impacted end of day MTM files for 30 November 2018 have been corrected and republished across all channels.

The JSE apologizes for the inconvenience this may have caused.

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

This Market Notice will be available on the website at <https://www.jse.co.za/redirects/market-notice-and-circulars>

Market / Service:

JSE Live Interest Rates Market
JSE End of Day Reports for Interest Rate Market

Environment(s):

Production

Additional Information:

If you have any queries about this announcement, please contact +27 11 520 7777 or valuations@jse.co.za

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