

## MARKET NOTICE

**Number:** 232/2016

**Relates to:**  Equity Market  
 Equity Derivatives  
 Commodity Derivatives  
 Interest Rate and Currency Derivatives

**Date:** 26 April 2015

**SUBJECT:** CALL FOR NOMINATIONS: VALUATIONS ADVISORY COMMITTEE

**Name and Surname:** Alicia Greenwood

**Designation:** Director Post Trade and Information Services

The JSE plans to establish a new Advisory Committee in the second quarter of 2016. Membership of the committee should represent a broad range of market stakeholders, and any interested party is invited to submit a nomination.

The initial mandate of the committee is to provide the JSE with expert advice on the valuation principles supporting Interest Rate instruments and products. This may include topics such as:

- The use of JSE valuations as a fair value, particularly for credit and stale instruments
- Valuation of bonds in a business rescue scenario
- Composition of interest rate curves

Any stakeholder with an appropriate level of technical knowledge and expertise in the valuation of interest rate instruments is invited to apply to join the new committee. Applications should be emailed to [valuations@jse.co.za](mailto:valuations@jse.co.za) on or before 13 May 2016, and should include:

- Personal and contact details
- Brief bio of the applicant, including current role
- Brief description of the applicant's level of knowledge and expertise in the valuation of bonds and other interest rate instruments

The JSE will consider all applications when forming the committee, and will let all respondents know the outcome of the selection process by 20 May 2016. The JSE will endeavor to ensure that the composition of the committee is balanced and represents a broad range of stakeholders in the industry.

Should you have any queries regarding this notice, please contact [valuations@jse.co.za](mailto:valuations@jse.co.za)

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