
MARKET NOTICE

Johannesburg
Stock Exchange

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www.jse.co.za

Number: 254/2015

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

Date: 16 April 2015

SUBJECT: CORRECTION OF ZERO CURVE FOR 15 APRIL 2015 – R197

Name and Surname: Brett Kotze
Designation: General manager – Clearing & Settlement

Dear JSE Stakeholder

On the 15 April 2015, an incorrect Zero curve was distributed at 17:00. The file was immediately corrected and re-distributed with the R197 YTM corrected.

The R197 was published at 1.52 instead of 1.5. The publishing of the incorrect R197 level was due to human error.

JSE Ltd has corrected the incorrect mark to market on the R197 and the files are now available on the FTP/IDP site.

Should you have any queries regarding this notice, please contact Interest Rate Data irdata@jse.co.za

or

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