

Number: Y1458
Date: 17 December 2014

Subject: Spot Bond MTM and Statistics publishing times for December 2014

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Dear JSE Stakeholder

In addition to the below, please see the amendment regarding the 02 January 2015

As agreed with market participants, the Spot Bond Mark-to-Market (MTM) procedure will be moved to 12H00 from the 17th December 2014 to the 2nd January 2015. This is due to limited pre-trade price transparency over the festive season and is aligned to previous years' operating processes.

Market trading on 24th and 31st December 2014 will close at 12:00pm. 16 December 2014, 25 December 2014, 26 December 2014 and 1 January 2015 are Public Holidays therefore the JSE and related infrastructures will be closed for these days.

Date	Bond MTM Call Down	Bond MTM Published	Statistics Run	Statistics Published
17 Dec 2014	12:00	12:30	18:00	18:45

18 Dec 2014	12:00	12:30	18:00	18:45
19 Dec 2014	12:00	12:30	18:00	18:45
22 Dec 2014	12:00	12:30	18:00	18:45
23 Dec 2014	12:00	12:30	18:00	18:45
24 Dec 2014	12:00	12:45	12:00	12:45
29 Dec 2014	12:00	12:30	18:00	18:45
30 Dec 2014	12:00	12:30	18:00	18:45
31 Dec 2014	12:00	12:45	12:00	12:45
02 Jan 2015	12:00	12:45	18:00	18:45

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Standard procedure times for Spot Bond MTM will resume from 2nd January 2015.

Should you have any questions relating to this notice kindly contact the individuals listed below.