



MARKET NOTICE

Johannesburg
Stock Exchange

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Number: 182A/2019
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 25 June 2019

SUBJECT: REPLACING THE R207 AND R208 GOVERNMENT BONDS WITH THE R2023 AS A COMPANION BOND FOR CORPORATE BOND VALUATIONS

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Dear Client,

Subsequent to Market Notice 165/2019, the JSE confirms that the change was implemented on Tuesday, the 25th of June 2019. The resultant yields of the corporate bonds were kept constant, based on the closing level on the 24th of June 2019, by changing the spreads currently captured in the valuations system.

Please find below the list of instruments impacted and the applicable spread.

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-notices-and-circulars>