

SERVICE HOTLINE

REFERENCE NUMBER: 205/2016

26 September 2016

INDEX DATA PRODUCTS – INCORRECT VALUES IN FILES DISSEMINATED 17 AUGUST – 23 SEPTEMBER 2016

The JSE and our Index partner have identified an error in the calculated index values from 17 August. The dividend amount for Schroder European Real Estate Investment was erroneously overstated by a factor of 100. This error affected the Total Return Index and the Dividend Yield. There is no impact to the published Capital Index or constituent date.

In line with the FTSE Russell Recalculation Policy and Guidelines, the impacted index values will be recalculated for the period. The Total Return Index Values will be corrected in the end of day data products for 26 September. The following indices are affected:

Index Code	Index Name
J202	Small Cap
J203	All Share
J250	SA Financials and Industrials
J303	Capped All Share
J330	Value
J403	Shareholder Weighted All Share
J580	Financials
J867	Real Estate Investment Trusts
JN43	Shareholder Weighted All Share Net TRI
JS85	SWIX Real Estate Investment Trusts
JSI8	SWIX Financials
JSZ6	SWIX Financials
JSZ7	SWIX SA Financials and Industrials
JN23	All Share Net of Tax

The impact for these indices is as follows:

1. The Total Return Index Value is incorrect from 17 August to 23 September 2016
2. The daily return on the Total Return Index was incorrect on 17 August, but has been correct since then
3. The Dividend Yield is incorrect

The revised index values will be provided to all subscribing clients on request. Attached is a snapshot of the TRI values before and after the recalculation.

Market / Service:

JSE End of Day Core Indices Data Service

JSE End of Day Specialised Indices Data Service

Environment(s):

Production

Additional Information:

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