

SERVICE HOTLINE

REFERENCE NUMBER: 222/2021

4 November 2021

RESTATING OF K FACTOR VALUES FOR FTSE-JSE FIXED INCOME INDICES

This restatement relates to the correction of the “K-Factor Next”, effective at start of business today.

FTSE/JSE would like to note to market participants that we are aware of the incorrect “K-Factor Next” fields, relating to TN23, published in the ALBI index valuation product last night (FJALBiv20211103.csv). This will have a possible impact on the close-out levels at mid-day today. We are urgently working on getting the issue resolved.

In the interest of time, as it will take some time to reproduce and republish the FTSE/JSE Fixed Income data files, the JSE Indices team have done the calculations which are included below.

Herewith a list of impacted indices and the correct “KFactorTotalReturnNext” values for FJALBiv20211103.csv:

IndexTicker	KFactorTotalReturnNext
ALBI20	0.0003487694169
ALBI200	0.0034164090918
ALBI201	0.0056197974399

A subsequent hotline will be published detailing the close out values for the November reconstitution.

Should there be any questions, please forward them to the following email address indices@jse.co.za

We apologise for the inconvenience caused and sincerely thank you for your patience and co-operation.

Market / Service:

FTSE/JSE Fixed Income Indices

Environment(s):

Production

Additional Information:

If you have any queries about this announcement, please contact the Client Service Centre (CSC) on +27 11 520 7777 or e-mail CustomerSupport@jse.co.za

Issued By:

Indices
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