



## SERVICE HOTLINE

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Stock Exchange

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**REFERENCE NUMBER: 232/2016**

3 November 2016

### CORRECTION TO ALBI AND ALBI TERM SPLIT K-FACTORS

The JSE has identified an error with the ALBI and ALBI Term Split Index K-Factors for 3 November 2016. The impacted indices are listed below:

ALBI20
ALBI 1 to 3 years
ALBI 3 to 7 years
ALBI 7 to 12 years
ALBI Over 12 years

As a result of the error, the duplicated entries in the Daily TRI product will be removed and the k-factors for 3 November will be corrected in the BEASSA TRI tab of the MTM Detailed product. The correct files for the impacted dates are available for clients to re-download.

The JSE apologizes for the impact to your operations and to the inconvenience to your users of the data.

#### Market / Service:

JSE Bond Indices Data Products  
Services

#### Environment(s):

Production

#### Additional Information:

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#### Issued By:

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