

Date: 27 March 2014

Ref No: 57/2014

Service Hotline

Correction of Valuations for J101- JSE Socially Responsible Investment SWIX Index

The JSE identified an issue with the calculation of the J101 SWIX SRI All Share Index for the period 2013/12/20 to 2014/03/12. During this period, Sibanye Gold Ltd (SGL) was incorrectly included with a SWIX Free Float of 100%, rather than the true value of 78%.

In order to correct the index valuations, the end of day index valuations for the period have been restated using the correct input values. This has led to a variation in the performance for that period of around 6 basis points. Clients are requested to replace their record of the end of day index valuations with the attached time series.

For further information, please contact Mark Randall at indices@jse.co.za or 011 520 7137.

Markets / Service (s):

Indices EOD Service

Environment(s):

- Production

Additional Information:

Contact:

For further information please contact the indices division:

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