



Johannesburg
Stock Exchange

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SERVICE HOTLINE

REFERENCE NUMBER: 105/2018

14 June 2018

REISSUE OF THE CORE AND SPECIALIST INDICES NON-LIVE DATA PRODUCTS FOR 12 JUNE 2018

On 13 June 2018 Grindrod (GND, ZAE000072328) unbundled Grindrod Shipping Holdings in distribution of specie of Compulsorily Convertible Notes. These Compulsorily Convertible Notes have not listed on the JSE and as a result of the following treatment from the Corporate Actions & Events Guide:

- If the spin-off company does not trade on ex-date and its estimated valuation is incorrect by 10% as measured at the ex-date open using the parent's drop in price the open positions of the index may be revised on ex-date.

The Core Indices (I.Zip) and Specialist Indices (SI.Zip) files have been reissued to reflect the actual market opening price of R9.20 for GND instead of the estimated price used in the Index Series of R7.213093.

Please find the restated index divisors for a subset of the impacted indices in the below table:

Index Code	Restated Index Divisor
J203	127,364,262
J303	227,313,180
J403	475,191,877
J433	273,227,690

The remaining restated index divisors can be accessed through the re-issued JSE products.

In addition, please note that all the affected index divisors were refreshed in the live index feed on Wednesday, 13 June 2018.

Market / Service:

JSE Core Indices End of Day Data Service

JSE Specialist Indices End of Day Data Service

JSE Live Indices Data Service

Environment(s):

Production

Additional Information:

If you have any queries about this announcement, please contact the Client Services Centre on

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CustomerSupport@jse.co.za

Issued By:

Tshepo Modise

Information Services

New Files were recreated for the below affected Indices:

Index Code	Index Long Name
J110	FTSE/JSE Responsible Investment Top 30 Index
J113	FTSE/JSE Responsible Investment Index
J143	Shariah All Share
J202	Small Cap
J203	All Share
J250	SA Financials and Industrials
J257	SA Industrials
J277	Industrial Transportation
J303	Capped All Share
J330	Value
J403	Shareholder Weighted All Share
J433	FTSE/JSE Capped Shareholder Weighted All Share Index
J520	Industrials
JN23	All Share Net TRI
JN43	Shareholder Weighted All Share Net TRI
JS26	SWIX Industrial Transportation
JSI2	SWIX Industrials
JSZ5	SWIX SA Industrials
JSZ7	SWIX SA Financials and Industrials
J203CF	FTSE/JSE All Share Comprehensive Factor Index
J203QF	FTSE/JSE All Share Quality Factor Index
J203MF	FTSE/JSE All Share Momentum Factor Index
J203LF	FTSE/JSE All Share Low Volatility Focused Factor Index
J203SF	FTSE/JSE All Share Size Factor Index
J203VF	FTSE/JSE All Share Value Factor Index
J203VOF	FTSE/JSE All Share Volatility Factor Index
J263	FTSE/JSE RAFI All Share
J283	FTSE JSE RAFI All Share Capped Index
J703	FTSE/JSE All Share Minimum Variance Index

Clients are requested to re-download the Core Indices (I.Zip), Specialist Indices (SI.Zip) and CSV files for 12 June 2018 depending on subscription.

The JSE apologises for the impact to your operations as well as the inconvenience to users of the data.