

SERVICE HOTLINE

REFERENCE NUMBER: 110/2020

7 May 2020

CORRECTION TO ALBI AND CILI K-FACTORS AND CLOSE-OUT VALUES

Incorrect next day K-factors 6 May 2020

FTSE/JSE has identified an error with the next day ALBI and CILI K-Factors published on 6 May 2020 in the products listed below:

- FJALBIv20200506
- FJCILIV20200506

Only the Next Day K-Factors were impacted, the closing index values published on 6 May 2020 were correct.

The corrected K-Factors for close on 6 May 2020 are listed below:

IndexTicker	KFactorTotalReturn	KFactorTotalReturnNext
ALBI20	0.0004033464608183	0.0004033464608183
ALBI20G	0.0004690214091339	0.0004690214091339
ALBI200	0.0028139000308447	0.0028139000308447
ALBI201	0.0034850548677941	0.0034850548677941
ALBI203	0.0020667689749938	0.0020667689749938
ALBI207	0.0020538910655034	0.0020538910655034
ALBI2012	0.0008653043021226	0.0008653043021226

IndexTicker	KFactorTotalReturn	KFactorTotalReturnNext
CILI15	0.0004341354215047	0.0004341354215047
CILI15C	0.0174534876624684	0.0174534876624684
CILI15G	0.0004487910797130	0.0004487910797130
CILI15S	0.0414334989375213	0.0414334989375213
CILI151	0.0058523900675346	0.0058523900675346
CILI153	0.0015583782490092	0.0015583782490092
CILI157	0.0031425882722522	0.0031425882722522
CILI1512	0.0008390433901577	0.0008390433901577

Market(s) / Service(s):

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:

ITD - Trading

ALBI and CILI Close-Out Information for 12pm 7 May 2020

IndexTicker	TotalReturnIndex	KFactorTotalReturnNext
ALBI20	691.251	0.000398047
ALBI20G	683.483	0.000461591
ALBI20O	721.868	0.002820943
ALBI201	561.192	0.003484822
ALBI203	714.368	0.002071077
ALBI207	783.896	0.001978123
ALBI2012	714.269	0.000856066

IndexTicker	TotalReturnIndex	KFactorTotalReturnNext
CILI15	260.125	0.0004313662
CILI15C	316.869	0.0174534877
CILI15G	257.787	0.0004458057
CILI15S	274.295	0.0414334989
CILI151	305.489	0.0058523901
CILI153	287.539	0.0015541195
CILI157	270.472	0.0031282875
CILI1512	231.913	0.0008301903

The impacted products will be reissued as soon as possible, with the necessary client notification.

We apologise for the impact to your operations and resultant inconvenience to your data clients.