



Johannesburg
Stock Exchange

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SERVICE HOTLINE

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FIXED INCOME INDICES REPUBLISHED

Clients are advised that the following JSE Fixed Income Indices have been republished as a result of an incorrect calculation of the DV22 coupon reinvestment at 5PM on 2 August 2018, a reconstitution day.

- ALBI
- OTHI
- ALBI Term splits : 1 to 3 years

The files below have been updated and republished by email and FTP:

- MTMDetailed

The JSE apologizes for the inconvenience this may have caused.

Market / Service:

JSE Live Interest Rates Market

JSE End of Day Reports for Interest
Rate Market

Environment(s):

Production

Additional Information:

If you have any queries about this
announcement please contact
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