

SERVICE HOTLINE

REFERENCE NUMBER: 167/2020

15 July 2020

REISSUE OF TOTAL RETURN INDEX LEVEL FOR THE ALBI 1-3 YEAR TERM SPLIT FOR 1 OCTOBER 2019

Clients are advised that the Total Return Index Value for the ALBI 1-3 Year Term Split has been restated as a result of a technical error.

Sector	Previous Total Return Index	Restated Total Return Index
ALBI 1 to 3 years	523.817	521.061

The below impacted historical data files have been reissued:

- MTMdetailed20191001.xls
- TRI20191001.csv

For the convenience of clients that are direct subscribers to the data files, please find attached the two recreated data files. They have also been placed in their standard locations on the JSE FTP server.

The JSE apologises for the inconvenience caused.

Market / Service:

JSE Interest Rate Market

Environment(s):

Production

Additional Information:

If you have any queries about this announcement, please contact +27 11 520 7000 or e-mail indices@jse.co.za

Issued By:

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