

SERVICE HOTLINE

REFERENCE NUMBER: 53/2019

11 March 2019

RE-ISSUE OF THE NEXT DAY K-FACTORS FOR 7 MARCH 2019

Clients are advised that the next day K-Factors for the ALBI and CILI indices have been republished to reflect the March Reweighting changes. The impacted end of day files published on 7 March 2019 have been corrected and republished across all email and FTP channels.

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 indices@jse.co.za

Issued By:

Tshepo Modise
Information Services

Valuation date (t) 7 March 2019

Sector	K Factor 07 Mar	K Factor 08 Mar
ALBI	0.000428584030680249	0.000425408295951407
GOVI	0.000535325654834000	0.000530565066795236
OTHI	0.002146529166719620	0.002142963088054570
ALBI Term splits		
1 to 3 years	0.008632865569552080	0.008632865569552080
3 to 7 years	0.005110240040194810	0.004986805009863340
7 to 12 years	0.001490771511321250	0.001482962382500050
Over 12 years	0.000826761181385671	0.000821218674779374

Valuation date (t) 7 March 2019

Sector	K Factor 07 Mar	K Factor 08 Mar
CILI	0.00000454405177192124	0.00000452629289318630
IGOV	0.00000476615808407515	0.00000474650179240435
ISOE	0.00017422795578922800	0.00017422795578922800
ICOR	0.00020085788960422400	0.00020085788960422400
CILI Term splits		
1 to 3 years	0.00005694890730084700	0.00005694890730084700
3 to 7 years	0.00001553481823253470	0.00001549593963699070
7 to 12 years	0.00003183338918859970	0.00003165411659393170
Over 12 years	0.00000928404568453216	0.00000923748120346127

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

- MTMDetailed20190307
- CILI20190307

The JSE apologises for the inconvenience this may have caused. Should you have any queries regarding this notice, please contact indices@jse.co.za