

Market Notice

To: Market Participants
From: Indices Department
Date: 30 April 2021
Subject: **Final Availability of FTSE/JSE Capping Factors on the JSE Website**

FTSE/JSE would like to make market participants aware that the index capping factors will no longer be published on the JSE website, effective with the September 2021 index review. From September onwards, index capping factors will only be available in the official FTSE/JSE end of day index products.

When determining the timeline for the implementation of any change, FTSE/JSE is mindful of the broad usage of these indices in the market and the need to provide appropriate notice. Therefore, the capping factors will still be made available on the JSE website in June 2021.

The current FTSE/JSE capping factors are published under Related Documents, Quarterly Reviews at the link below:

<https://www.jse.co.za/services/indices/ftsejse-africa-index-series>

Herewith an example of the [capping factors product](#) available on the JSE website.

Below is a list of impacted indices:

Index Code	Index Name
J110	FTSE/JSE Responsible Investment Top 30
J141	FTSE/JSE Capped Shariah Top 40
J254	FTSE/JSE Capped Property
J260	FTSE/JSE RAFI 40
J283	FTSE/JSE Capped Rafi All Share
J2EQ	FTSE/JSE Equally Weighted Top 40
J300	FTSE/JSE Capped Top 40
J303	FTSE/JSE Capped All Share
J310	FTSE/JSE Capped Resi 10
J311	FTSE/JSE Capped Indi 25
J3EQ	FTSE/JSE Equally Weighted Resource 10
J430	FTSE/JSE Capped Shareholder Weighted Top 40
J433	FTSE/JSE Capped Shareholder Weighted All Share
J4EQ	FTSE/JSE Equally Weighted Financial 15

JSEQ	FTSE/JSE Equally Weighted Industrial 25
J800	FTSE/JSE Tradable Property
J803	FTSE/JSE All Property
J805	FTSE/JSE SA REIT

Should there be any questions, please forward them to the following email address:

indices@jse.co.za

For more information on the end of day index products, please contact:

mdsupport@jse.co.za

This document is not confidential and should be distributed as widely as possible to all stakeholders.