

Index Harmonisation Methodology Change - Informative Notice

30 June 2023

FTSE/JSE would like to draw clients to the [Market Consultation](#) that was published in September 2022. This document provided a proposal of the Index Harmonisation project and implementation timelines for each portion of the project. A number of clients provided valuable input into the proposal and FTSE/JSE shared the feedback to the market in the February 2023 [Consultation Feedback Informative Notice](#).

Due to a number of reasons, the proposed implementation timelines had to be extended. The extensions were communicated through the December 2022 [Informative Notice](#) and March 2023 [Informative Notice](#).

FTSE/JSE is pleased to announce that the implementation date for the alignment of the All Share to SWIX weightings has been finalised. This means that the vanilla indices will be weighted according to the SWIX methodology from the implementation date. The implementation date will be in quarter 1 of 2024 and will occur concurrently with the March 2024 review effective date.

The implementation timeline for the final phase of the project, which is the termination of the SWIX Indices, will be communicated in due course.

Further to this notice, FTSE/JSE will provide a detailed document outlining the impact of the methodology change in each of the indices.

Index users are reminded that all methodology updates are subject to review and approval by the FTSE Russell Index Governance Board and will be considered in line with [FTSE Russell's Policy for Benchmark Methodology Changes](#).

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