



**FTSE
RUSSELL**
An LSEG Business

FTSE/JSE Africa Index Series: Indices reflected on the ICA/Technical notice for intra-quarter Corporate Actions

16 July 2024

FTSE/JSE would like to make market participants aware of the intention to reduce the number of indices that are reflected on the intra-quarter corporate actions technical notices. The aim is to encourage market participants to use the 5-day tracker files, T+1 tracker files, and any other client products files to improve efficiency. The End Of Day products will not be impacted by this change.

When determining the timeline for the implementation of any change, FTSE/JSE is mindful of the broad usage of these notices in the market and the need to provide appropriate notice. Therefore, this change will only be effective after the September 2024 quarterly review (effective from the open Monday 23 September 2024).

The current ICA/Technical notices are published at the link below:
[FTSE JSE Africa Index Series Documents | JSE Client Portal](#)

Below is a list of indices that will be included in the intra-quarter notices:

Index	End Of Day Product Code
FTSE/JSE Responsible Investment Top 30 Index (J110)	Jri3t; Jri3f
FTSE/JSE Shariah Top 40 Index (J140)	Jsat; Jsaf
FTSE/JSE Top 40 Index (J200)	Zatr; Zatf
FTSE/JSE All Share Index (J203)	Zatr; Zatf
FTSE/JSE Fledgling Index (J204)	Zatr; Zatf
FTSE/JSE Resource 10 Index (J210)	Zatr; Zatf
FTSE/JSE Industrial 25 Index (J211)	Zatr; Zatf
FTSE/JSE Financial 15 Index (J212)	Zatr; Zatf
FTSE/JSE Financial and Industrial 30 Index (J213)	Zatr; Zatf
FTSE/JSE Alternative Exchange Index (J232)	Zatr; Zatf
FTSE/JSE ALT X 15 Index (J233)	Zatr; Zatf
FTSE/JSE Preference Share Index (J251)	Jpst; Jpsf
FTSE/JSE SA Listed Property Index (J253)	Zatr; Zatf
FTSE/JSE Capped Property Index (J254)	Js5t; Js5f
FTSE/JSE Tradable Property Index (J800)	J800t; J800f

Index	End Of Day Product Code
FTSE/JSE All Property Index (J803)	J803t; J803f
FTSE/JSE SA REIT Index (J805)	J805t; J805f

Below is a list of indices that will be excluded from the intra-quarter notices:

Index	End Of Day Product
FTSE/JSE Responsible Investment Index (J113)	Jrit; Jrif
FTSE/JSE Capped Shariah Top 40 Index (J141)	J4ct; J4cf
FTSE/JSE Shariah All Share Index (J143)	Jsat; Jsaf
FTSE/JSE Mid Cap Index (J201)	Zatr; Zatf
FTSE/JSE Small Cap Index (J202)	Zatr; Zatf
FTSE/JSE All-Share Value Factor Index (J203VF)	Zafvt; Zafvf
FTSE/JSE All-Share Quality Factor Index (J203QF)	Zafft; Zafff
FTSE/JSE All-Share Volatility Factor Index (J203VOF)	Zafvft; Zafvff
FTSE/JSE All-Share Size Factor Index (J203SF)	Zafst; Zafsf
FTSE/JSE All Share Yield Factor Index (J203DF)	Zafdt; Zafdf
FTSE/JSE All-Share Low Volatility Focused Factor Index (J203LF)	Zafot; Zafof
FTSE/JSE All-Share Momentum Factor Index (J203MF)	Zafmt; Zafmf
FTSE/JSE All-Share Comprehensive Factor Index (J203CF)	Zafct; Zafcf
FTSE/JSE Large Cap Index (J205)	Zatr; Zatf
FTSE/JSE Large & Mid Cap Index (J206)	Zatr; Zatf
FTSE/JSE Dividend+ Index (J259)	Dvdr; Dv5d
FTSE/JSE RAFI 40 Index (J260)	Fjrit; Fjrif
FTSE/JSE RAFI All Share Index (J263)	J263t; j263f
FTSE/JSE Capped Rafi All Share Index (J283)	J283t; J283f
FTSE/JSE Equally Weighted Top 40 Index (J2EQ)	Jeqt; Jeqf
FTSE/JSE Capped Top 40 Index (J300)	Js1t; Js1f
FTSE/JSE Capped All Share Index (J303)	Js2t; Js2f
FTSE/JSE Capped Resource 10 Index (J310)	J31t; J31f

Index	End Of Day Product Code
FTSE/JSE Capped Industrial 25 Index (J311)	J311t; J311f
FTSE/JSE Value Index (J330)	Zstt; Zstf
FTSE/JSE Growth Index (J331)	Zstt; Zstf
FTSE/JSE Equally Weighted Resource 10 Index (J3EQ)	J3et; J3ef
FTSE/JSE Shareholder Weighted Top 40 Index (J400)	Jstd; Js3f
FTSE/JSE Shareholder Weighted All Share Index (J403)	Jstd; Js4f
FTSE/JSE Capped SWIX Top 40 Index (J430)	Js3ct; Js3cf
FTSE/JSE Capped SWIX All Share Index (J433)	Js4ct; Js4cf
FTSE/JSE Equally Weighted Financial 15 index (J4EQ)	J4eq; J4ef
FTSE/JSE Equally Weighted Industrial 25 Index (J5EQ)	J5et; J5ef
FTSE/JSE Top 40 Minimum Variance Index (J700)	J4mvt; J4mvf
FTSE/JSE All-Share Minimum Variance Index (J703)	Jsmvt; Jsmvf
FTSE/JSE SWIX Resource 10 Index (JSZ0)	Js6t; Js6f
FTSE/JSE SWIX Industrial 25 Index (JSZ1)	Js6t; Js6f
FTSE/JSE SWIX Financial 15 Index (JSZ2)	Js6t; Js6f
FTSE/JSE SWIX Financial and Industrial 30 Index (JSZ3)	Js6t; Js6f

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