

SERVICE HOTLINE

Number: 090/2026
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Designation: Market Data Department

TERMINATION OF RAFI INDEX DATA PRODUCTS – EFFECTIVE 30 SEPTEMBER 2026

The JSE and its Indices partner FTSE have made a strategic decision to decommission the **FTSE/JSE RAFI Index series**. In light of this, we are announcing that the RAFI indices will be decommissioned on 1 October 2026, so the flow of data and impacted data products will end after 30 September 2026.

A new FTSE/JSE Fundamentally Weighted Index Series is intended to replace the FTSE/JSE RAFI index series. Details of the new index series will be provided in due course via a separate communique.

The decommissioning will impact both live and non-live Market Data products and may affect your organisation depending on your subscription to the impacted data products.

Live Market Data

- Termination of the provision of FTSE/JSE RAFI index series data from the live Indices market data gateway.
- There is no change to the API specifications document.

Non-Live Market Data

Fixed Width Data Record Format Files

- Termination of all RAFI indices data related data records from the non-live market data products provided via the I.Zip and SI.Zip.
- Termination of provision of RAFI index data from the value add-data records.
- An updated specifications document, provided with this hotline, highlights the impacted data records.
- To further assist, the below provided table lists the data records that will be terminated.

MARKETS / SERVICES:

- ☐ Equity Market
- ☐ Equity Derivatives Market
- ☐ Interest Rate Derivatives Market
- ☐ Currency Derivatives Market
- ☐ Commodity Derivatives Market
- ☐ Bond Market
- ☐ Bond ETP Market
- ☒ Indices
- ☐ JSE Broker Deal Accounting (BDA)
- ☐ Real Time Clearing (RTC)
- ☐ Colocation
- ☐ International Access Point (IAP)
- ☒ EOD Information Subscribers
- ☒ Live Information Subscribers

ENVIRONMENT(S):

Production

ADDITIONAL INFORMATION:

If you have any queries about this announcement, please contact the Client Service Centre on +27 11 520 7777 or customersupport@jse.co.za

CSV Format Files

- Decommissioning of all RAFI Valuations, Constituent and Tracker data files.
- Decommissioning of all RAFI indices data from the non-live value add-data.
- No updated specifications document(s) need to be provided with this hotline due to the termination of the product files
- To further assist, the below provided table lists the data files that will be terminated.

Impacted Data Records and CSV Files

Fixed Width		CSV	
Index Series	Data Record Type	Product Code	Product Name
Capped RAFI Index	DAC01	eodfrivctl	End of Day FTSE/JSE RAFI Indices VCT License
	DAF14	frvctd	FTSE/JSE RAFI VCT-DEU(JSE FTP)
	DAO11	frv	FTSE/JSE RAFI Valuations(JSE FTP)
	DAT03	frvctv	FTSE/JSE RAFI VCT-Vendor(JSE FTP)
	DAT04	ITTrack	Index Tracking Fees - Institutional (RAFI All Share)
	DAT05	ITETFr	Index Tracking Fees - ETF (RAFI)
	DAT06	RTrack	Index Tracking Fees - Retail (RAFI)
	DAV02	DivR	Weekly Dividend Report - RAFI
RAFI Index	DIC01	RAFIVAL	FTSE/JSE RAFI Valuation
	DIF14	RAFIVCT	FTSE/JSE RAFI VCT
	DIO11	FJFIETF	FTSE/JSE RAFI Top 40 ETF Tracking Fee
	DIT03	FJTRAFRTF	FTSE/JSE RAFI Top 40 Retail Tracking fee
	DIT04	eodfrdeu	End of Day FTSE/JSE RAFI Designated End User fees - Valuations Constituent Tracker
	DIT05	FJIVCTL	FTSE/JSE RAFI Indices Valuations Constituent and Tracker Licence
	DIT06	EODFRIVL	End of Day FTSE/JSE RAFI Indices Valuations Licence
	DIV02	FJRAIFE	FTSE/JSE RAFI All Share Institutional Tracking Fee

Should you have any queries regarding this hotline, contact the Market Data team via mdproducts@jse.co.za.