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SERVICE HOTLINE

Number: Date: **148/2023** 03 October 2023

Issued By:

Market Data Information Services

INTRODUCTION OF THE FTSE/JSE GLOBAL INVESTOR INDEX - EFFECTIVE 11 OCTOBER 2023

We wish to inform you that the JSE in partnership with FTSE Russell will be adding the Global Investor Index to the FTSE/JSE Indices products suite.

FTSE/JSE Global Investor Index is based on the principle that all dual listed shares are fungible. The approach makes no adjustment for the Strate register and weights all companies, including dual listed companies on their global free float. This index consists of the top 50 companies from the FTSE/JSE All Share Index when ranked by investable market capitalisation. Constituent weights will be capped at 10% on a quarterly basis after the application of corporate actions.

The new Index will be included in the real time Indices feed from Wednesday, 11 October 2023:

| Index Code | PDG Value | Base Date | Base Value | Frequency |
|------------|-----------|------------|------------|-----------|
| J501 | PDG2 | 16/12/2022 | 70,000 | Streamed |

Non-live Market data products will also be available from Wednesday, 11 October 2023:

| File Name | e File Description | |
|-----------|--|--|
| fjgiv | FTSE/JSE Global Investor Index Valuation Service | |
| fjgic | FTSE/JSE Global Investor Index Constituent Service | |
| fjgio | FTSE/JSE Global Investor Index Open Constituent Service | |
| fjgit | FTSE/JSE Global Investor Index Tracker Service | |
| fjgif | FTSE/JSE Global Investor Index 5 Day Tracker Service | |
| fjgir | FTSE/JSE Global Investor Index Indicative Review Service | |

Attached Specifications document and sample files for the non-live Market Data products are attached to this Service Hotline.

Clients who wish to subscribe to the non-live Market Data products should contact their Account Managers or send requests to <u>MDClients@jse.co.za</u>

MARKETS / SERVICES:

□ Equity Market

- Equity Derivatives Market
- □ Interest Rate Derivatives Market
- □ Currency Derivatives Market
- □ Commodity Derivatives Market
- Bond Market
- Bond ETP Market
- □ JSE Broker Deal Accounting (BDA)
- □ Real Time Clearing (RTC)
- Colocation
- □ International Access Point (IAP)
- \boxtimes Indices
- ⊠ EOD Information Subscribers
- ⊠ Live Information Subscribers
- □ Information Delivery Portal

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