

SERVICE HOTLINE

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FTSE/JSE INDEX HARMONISATION PHASE 2 – DECOMMISSION PRODUCT IMPACT

We would like to inform you that the Index Harmonisation project has expedited the natural convergence of the FTSE/JSE Core (Vanilla) indices with the FTSE/JSE Shareholder Weighted (SWIX) indices. The first phase of the project was to align the methodologies, adopting the SWIX weighting methodology in both index series, which was executed successfully on 18 March 2024.

The vanilla indices include the FTSE/JSE All Share Index (J203) and FTSE/JSE Top 40 Index (J200), as well as all their industry, sector, total return and capped variants. For each vanilla index, there is also currently a SWIX (Shareholder Weighted) variant, such as the FTSE/JSE SWIX All Share Index (J403) and FTSE/JSE SWIX 40 Index (J400).

Phase 2 of the project involves decommissioning the SWIX indices, which each now have a vanilla counterpart with identical weightings. (Please refer to the table below).

Given the above, we are advising that clients make consideration and take the necessary adjustments regarding the conversion to a vanilla index. In instances where there is a subscription to both the Vanilla and its equivalent SWIX index products, clients are encouraged to review their license subscription, in conjunction with their client mandates.

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)
- EOD Information Subscribers
- Live Information Subscribers

ENVIRONMENT(S):

Production

ADDITIONAL INFORMATION:

If you have any queries about this announcement, please contact the Market Data Team on +27 11 520 7000 or

MDClients@jse.co.za

Appendix A: List of SWIX and equivalent Vanilla Indices

SWIX Indices codes	SWIX Indices	Vanilla Indices codes	Vanilla Indices
J400	Shareholder Weighted Top 40	J200	Top 40
J403	Shareholder Weighted All Share	J203	All Share
J430	Capped Shareholder Weighted Top 40 Index	J300	Capped Top 40
J433	Capped Shareholder Weighted All Share Index	J303	Capped All Share
JN43	Shareholder Weighted All Share Net TRI	JN23	All Share Net TRI
JNX4	Shareholder Weighted All Top 40 Net TRI	JN00	Top 40 Net TRI
JSZ0	SWIX Resource 10	JN210	Resource 10
JSZ1	SWIX Industrial 25	J211	Industrial 25
JSZ2	SWIX Financial 15	J212	Financial 15
JSZ3	SWIX Financial and Industrial 30	J213	Financial and Industrial 30
JSZ4	SWIX SA Resources	J258	SA Resources
JSZ5	SWIX SA Industrials	J257	SA Industrials
JSZ6	SWIX SA Financials	J580	SA Financials
JSZ7	SWIX SA Financials and Industrials	J250	SA Financials and Industrials
JW0010	SWIX Technology	J10010	Technology
JW0015	SWIX Telecommunications	J10015	Telecommunications
JW0020	SWIX Health Care	J10020	Health Care
JW0030	SWIX Financials	J10030	Financials
JW0035	SWIX Real Estate	J10035	Real Estate
JW0040	SWIX Consumer Discretionary	J10040	Consumer Discretionary
JW0045	SWIX Consumer Staples	J10045	Consumer Staples
JW0050	SWIX Industrials	J10050	Industrials
JW0055	SWIX Basic Materials	J10055	Basic Materials
JW0060	SWIX Energy	J10060	Energy
JW0065	SWIX Utilities	N570	Utilities
JX1011	SWIX Software and Computer Services	JS1011	Software and Computer Services
JX1012	SWIX Technology Hardware and Equipment	JS1012	Technology Hardware and Equipment
JX1511	SWIX Telecommunications Equipment	JS1511	Telecommunications Equipment
JX1512	SWIX Telecommunications Service Providers	JS1512	Telecommunications Service Providers
JX2011	SWIX Health Care Providers	JS2011	Health Care Providers
JX2012	SWIX Medical Equipment and Services	JS2012	Medical Equipment and Services
JX2013	SWIX Pharmaceuticals and Biotechnology	JS2013	Pharmaceuticals and Biotechnology
JX3011	SWIX Banks	JS3011	Banks
JX3021	SWIX Finance and Credit Services	JS3021	Finance and Credit Services
JX3022	SWIX Investment Banking and Brokerage Services	JS3022	Investment Banking and Brokerage Services
JX3023	SWIX Mortgage Real Estate Investment Trusts	JS3023	Mortgage Real Estate Investment Trusts
JX3024	SWIX Closed End Investments	JS3024	Closed End Investments
JX3031	SWIX Life Insurance	JS3031	Life Insurance
JX3032	SWIX Non-life Insurance	JS3032	Non-life Insurance
JX3511	SWIX Real Estate Investment and Services	JS3511	Real Estate Investment and Services
JX3512	SWIX Real Estate Investment Trusts	JS3512	Real Estate Investment Trusts

JX4011	SWIX Automobiles and Parts	JS4011	Automobiles and Parts
JX4021	SWIX Consumer Services	JS4021	Consumer Services
JX4022	SWIX Household Goods and Home Construction	JS4022	Household Goods and Home Construction
JX4023	SWIX Leisure Goods	JS4023	Leisure Goods
JX4024	SWIX Personal Goods	JS4024	Personal Goods
JX4031	SWIX Media	JS4031	Media
JX4041	SWIX Retailers	JS4041	Retailers
JX4051	SWIX Travel and Leisure	JS4051	Travel and Leisure
JX4511	SWIX Beverages	JS4511	Beverages