

SERVICE HOTLINE

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Issued By: Indices
 Information Services

QUARTERLY REVIEW INDEX CHANGE ADVICE (ICA) NOTICES FOR FACTOR, MINIMUM VARIANCE AND RAFI INDICES

The purpose of this notification is to advise that as from the June 2023 review, the JSE will discontinue publishing the review ICAs for the Factor and Minimum Variance Indices. This is to align with FTSE Russell, where technical notices are not published and index changes are only shown in the indicative review products.

The RAFI ICAs will only be published when there are constituent changes to the indices.

The impacted indices are listed here:

Index Name	Index Code	Indicative Review Product
FTSE/JSE All-Share Comprehensive Factor Index	J203CF	zafcrDDMM.csv
FTSE/JSE All-Share Yield Factor Index	J203DF	zafdrDDMM.csv
FTSE/JSE All-Share Volatility Focused Factor Index	J203LF	zaforDDMM.csv
FTSE/JSE All-Share Momentum Factor Index	J203MF	zafmrDDMM.csv
FTSE/JSE All-Share Quality Factor Index	J203QF	zaffrDDMM.csv
FTSE/JSE All-Share Size Factor Index	J203SF	zafsrDDMM.csv
FTSE/JSE All-Share Value Factor Index	J203VF	zafvrDDMM.csv
FTSE/JSE All-Share Volatility Factor Index	J203VOF	zafvfrDDMM.csv
FTSE/JSE Top 40 Minimum Variance Index	J700	j4mvrDDMM.csv
FTSE/JSE All-Share Minimum Variance Index	J703	jsmvrDDMM.csv

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
- Indices
- 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