

SERVICE HOTLINE

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FINAL AVAILABILITY OF FTSE/JSE CAPPING FACTORS ON THE JSE WEBSITE

FTSE/JSE would like to make market participants and information subscribers aware that the index capping factors will no longer be published on the JSE website, effective with the September 2021 index review. From September onwards, index capping factors will only be available in the official FTSE/JSE end of day index products.

When determining the timeline for the implementation of any change, FTSE/JSE is mindful of the broad usage of these indices in the market and the need to provide appropriate notice. Therefore, the capping factors will still be made available on the JSE website in June 2021.

The current FTSE/JSE capping factors are published under Related Documents, Quarterly Reviews at the link below:

<https://www.jse.co.za/services/indices/ftsejse-africa-index-series>

Herewith an example of the **capping factors product** available on the JSE website. Below is a list of impacted indices:

Index Code	Index Name	Index Code	Index Name
J110	FTSE/JSE Responsible Investment Top 30	J311	FTSE/JSE Capped Indi 25
J141	FTSE/JSE Capped Shariah Top 40	J3EQ	FTSE/JSE Equally Weighted Resource 10
J254	FTSE/JSE Capped Property	J430	FTSE/JSE Capped Shareholder Weighted Top 40
J260	FTSE/JSE RAFI 40	J433	FTSE/JSE Capped Shareholder Weighted All Share
J283	FTSE/JSE Capped Rafi All Share	J4EQ	FTSE/JSE Equally Weighted Financial 15
J2EQ	FTSE/JSE Equally Weighted Top 40	J5EQ	FTSE/JSE Equally Weighted Industrial 25
J300	FTSE/JSE Capped Top 40	J800	FTSE/JSE Tradable Property
J303	FTSE/JSE Capped All Share	J803	FTSE/JSE All Property
J310	FTSE/JSE Capped Resi 10	J805	FTSE/JSE SA REIT

This document is not confidential and should be distributed as widely as possible to all stakeholders.

Market / Service:

FTSE/JSE Specialist
Indices

Environment:

Production

Additional Information:

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