**FTSE/JSE Africa Index Series – All Share Factor Indices Review**

**12 December 2019**

The following changes will be made to the FTSE/JSE All Share Factor Indices after close of business on Friday, 20 December 2019 and will be effective at start of business on Monday, 23 December 2019.

FTSE/JSE All Share Comprehensive Factor Index (J203CF)

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| S32 | South32 Limited | AU000000S320 | 4.514973152626% |
| TON | Tongaat Hulett Ltd | ZAE000096541 | 80.888651417656% |

FTSE/JSE All Share Yield Factor Index (J203DF)

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| S32 | South32 Limited | AU000000S320 | 4.514973152626% |
| TON | Tongaat Hulett Ltd | ZAE000096541 | 80.888651417656% |

FTSE/JSE All Share Low Volatility Focused Factor Index (J203LF)

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| S32 | South32 Limited | AU000000S320 | 4.514973152626% |
| TON | Tongaat Hulett Ltd | ZAE000096541 | 80.888651417656% |

FTSE/JSE All Share Momentum Factor Index (J203MF)

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| *Ticker* | *Constituent* | *ISIN* | *Free Float* |
| S32 | South32 Limited | AU000000S320 | 4.514973152626% |

FTSE/JSE All Share Quality Factor Index (J203QF)

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| S32 | South32 Limited | AU000000S320 | 4.514973152626% |
| TON | Tongaat Hulett Ltd | ZAE000096541 | 80.888651417656% |

FTSE/JSE All Share Size Factor Index (J203SF)

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| S32 | South32 Limited | AU000000S320 | 4.514973152626% |
| TON | Tongaat Hulett Ltd | ZAE000096541 | 80.888651417656% |

FTSE/JSE All Share Value Factor Index (J203VF)

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| S32 | South32 Limited | AU000000S320 | 4.514973152626% |
| TON | Tongaat Hulett Ltd | ZAE000096541 | 80.888651417656% |

FTSE/JSE All Share Volatility Factor Index (J203VOF)

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| S32 | South32 Limited | AU000000S320 | 4.514973152626% |
| TON | Tongaat Hulett Ltd | ZAE000096541 | 80.888651417656% |
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