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

**12 June 2020**

The following changes will be made to the FTSE/JSE All Share Factor Indices after close of business on Friday, 19 June 2020 and will be effective at start of business on Monday, 22 June 2020.

FTSE/JSE All Share Comprehensive Factor Index (J203CF)

INDEX NOT REVIEWED THIS QUARTER

NO CONSTITUENT ADDITIONS OR DELETIONS

FTSE/JSE All Share Yield Factor Index (J203DF)

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| BRN | Brimstone Inv Corp Ltd-N | ZAE000015285 | 74.703033489871% |

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

INDEX NOT REVIEWED THIS QUARTER

NO CONSTITUENT ADDITIONS OR DELETIONS

FTSE/JSE All Share Momentum Factor Index (J203MF)

INDEX NOT REVIEWED THIS QUARTER

NO CONSTITUENT ADDITIONS OR DELETIONS

FTSE/JSE All Share Quality Factor Index (J203QF)

INDEX NOT REVIEWED THIS QUARTER

NO CONSTITUENT ADDITIONS OR DELETIONS

FTSE/JSE All Share Size Factor Index (J203SF)

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| BRN | Brimstone Inv Corp Ltd-N | ZAE000015285 | 74.703033489871% |

FTSE/JSE All Share Value Factor Index (J203VF)

INDEX NOT REVIEWED THIS QUARTER

NO CONSTITUENT ADDITIONS OR DELETIONS

FTSE/JSE All Share Volatility Factor Index (J203VOF)

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | | Constituent | ISIN | Free Float |
| BRN | | Brimstone Inv Corp Ltd-N | ZAE000015285 | 74.703033489871% |
| For further information please contact FTSE Russell Client Services at info@ftserussell.com or indices@jse.co.za or call:   |  |  | | --- | --- | | Australia | +1800 653 680 | | Hong Kong | +852 2164 3333 | | Japan | +81 3 4563 6346 | | London | +44 (0) 20 7866 1810 | | New York | +1866 551 0617 |   JSE Limited +27 11 520 7000  Alternatively please visit our website at www.ftserussell.com or www.ftsejse.co.za  [Terms of Use](http://www.ftserussell.com/legal/website-terms-use) | Copyright © 2020 FTSE Russell | | | | |