

Peregrine Holdings (South Africa): Constituent Deletion FTSE/JSE Africa Index Series

23 September 2020

Subject to the completion of the scheme of arrangement, the proposed delisting of Peregrine Holdings (South Africa, constituent), and following notification from the Stock Exchange, please see details of affected indexes and effective dates below:

Index	Effective From Start of Trading
FTSE/JSE Small Cap Index (J202)	30 September 2020
FTSE/JSE All Share Index (J203)	30 September 2020
FTSE/JSE RAFI All Share Index (J263)	30 September 2020
FTSE/JSE RAFI All Share Capped Index (J283)	30 September 2020
FTSE/JSE Capped All Share Index (J303)	30 September 2020
FTSE/JSE Style Index (J330 and J331)	30 September 2020
FTSE/JSE All-Share Minimum Variance Index (J703)	30 September 2020
FTSE/JSE All Share Comprehensive Factor Index (J203CF)	30 September 2020
FTSE/JSE All Share Yield Factor Index (J203DF)	30 September 2020
FTSE/JSE All Share Low Volatility Focused Factor Index (J203LF)	30 September 2020
FTSE/JSE All Share Momentum Factor Index (J203MF)	30 September 2020
FTSE/JSE All Share Quality Factor Index (J203QF)	30 September 2020
FTSE/JSE All Share Size Factor Index (J203SF)	30 September 2020

Index	Effective From Start of Trading
FTSE/JSE All Share Value Factor Index (J203VF)	30 September 2020
FTSE/JSE All Share Volatility Factor Index (J203VOF)	30 September 2020
FTSE/JSE Shareholder Weighted All Share Index (J403)	30 September 2020
FTSE/JSE Capped Shareholder Weighted All Share Index (J433)	30 September 2020

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