



FTSE/JSE Africa Index Series: Ground Rule Update

23 July 2020

FTSE/JSE would like to inform clients of the following Ground Rule update to the FTSE/JSE Africa Index Series Ground Rules, which will be effective from the September 2020 index review.

Changes have been made to the treatment of intra-review deletions in the FTSE/JSE RAFI Indexes. Removal of constituents will occur at the annual review in March for the FTSE/JSE RAFI Indexes and over a period of four quarters for the FTSE/JSE RAFI QSR Indexes, unless they are removed from the FTSE/JSE Africa All Share Index due to corporate actions and events such as a delisting or acquisition.

An updated copy of the FTSE JSE Africa Index Series Ground Rules (Version 6.9) is now available using the following link [FTSE_JSE_Africa_Index_Series_new](#) or from the FTSE Russell or JSE websites www.ftserussell.com & www.jse.co.za

Further information can also be found in the FTSE RAFI Index Series Ground Rules or FTSE RAFI QSR Index Series Ground Rules via the FTSE Russell website.

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