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

**14 September 2018**

The following changes will be made to the FTSE/JSE All Share Factor Indices after close of business on Friday, 21 September 2018 and will be effective at start of business on Tuesday, 25 September 2018.

FTSE/JSE All Share Comprehensive Factor Index (J203CF)

Equities for inclusion to index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float |
| MIX | Mix Telematics | ZAE000125316 |  604,420,145  | 51.109999981883 |
| PPC | PPC Ltd | ZAE000170049 |  1,591,759,954  | 91.400000002764 |
| BTI | British American Tobacco PLC | GB0002875804 |  2,456,278,414  | 10.272370817651 |
| CCO | Capital & Counties Properties PLC | GB00B62G9D36 |  849,103,915  | 42.777584409115 |
| TEX | Texton Property Fund | ZAE000190542 |  376,066,766  | 34.299999803758 |
| COH | Curro Holdings | ZAE000156253 |  412,087,989  | 42.311733332271 |
| RFG | Rhodes Food Group (Pty) Ltd | ZAE000191979 |  253,762,018  | 57.089999969972 |
| CRP | Capital & Regional PLC | GB0001741544 |  722,240,102  | 8.965797806310 |
| PPH | Pepkor Holdings Ltd | ZAE000259479 |  3,450,000,000  | 20.223651478261 |
| LBR | Libstar Holdings | ZAE000250239 |  681,921,408  | 36.526358767725 |
| VVO | Vivo Energy | GB00BDGT2M75 |  1,201,798,866  | 2.911169163976 |
| ZED | Zeder Investments | ZAE000088431 |  1,715,179,121  | 56.662680188957 |
| NPN | Naspers | ZAE000015889 |  438,656,059  | 97.030000217095 |
| TRE | Trencor Ltd | ZAE000007506 | 177,068,011 | 99.884992778283 |

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| BLU | Blue Label Telecoms Ltd. | ZAE000109088 | 57.987441558944 |
| RNI | Reinet Investments | LU0383812293 | 73.860560964166 |
| FFA | Fortress REIT Ltd (A) | ZAE000248498 | 57.082799855578 |
| FFB | Fortress REIT Ltd (B) | ZAE000248506 | 77.508067580961 |
| RBP | Royal Bafokeng Platinum | ZAE000149936 | 43.759999860494 |
| NRP | NEPI Rockcastle PLC | IM00BDD7WV31 | 58.868533559184 |
| AFH | Alexander Forbes Group Holdings  | ZAE000191516 | 63.636638337051 |
| SDO | Stadio Holdings | ZAE000248662 | 45.143881121102 |
| DTC | Datatec | ZAE000017745 | 88.700000411590 |
| CAT | Caxton & CTP | ZAE000043345 | 53.964374005391 |
| CLI | Clientele | ZAE000117438 | 19.241580737895 |
| BRN | Brimstone Investment Corp N | ZAE000015285 | 63.286072969365 |
| TDH | Tradehold | ZAE000152658 | 23.070308967101 |
| GND | Grindrod | ZAE000072328 | 57.357218304608 |
| RES | Resilient REIT Ltd | ZAE000209557 | 58.444106185610 |

FTSE/JSE All Share Yield Factor Index (J203DF)

Equities for inclusion to index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float |
| AMS | Anglo American Platinum | ZAE000013181 |  269,681,886  | 22.379999967814 |
| HPB | Hospitality Property B | ZAE000214656 |  578,154,207  | 33.210000147937 |
| MSP | MAS Real Estate Inc | VGG5884M1041 |  645,343,798  | 51.778723377458 |
| ASC | Ascendis Health Ltd | ZAE000185005 |  489,469,959  | 55.099999916440 |
| CRP | Capital & Regional PLC | GB0001741544 |  722,240,102  | 8.965797806310 |
| EPP | EPP N.V. | NL0011983374 |  829,989,803  | 39.270000034667 |
| L2D | Liberty Two Degrees | ZAE000230553 |  908,443,334  | 36.894645208548 |

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| ANG | Anglogold Ashanti | ZAE000043485 | 98.380000330907 |
| SUI | Sun International Ltd | ZAE000097580 | 89.488241213786 |
| CLR | Clover Industries Ltd | ZAE000152377 | 81.202386576526 |
| RFG | Rhodes Food Group (Pty) Ltd | ZAE000191979 | 57.089999969972 |
| BWN | Balwin Properties Pty Ltd | ZAE000209532 | 52.868199380815 |
| QLT | Quilter | GB00BDCXV269 | 61.516519157805 |
| SNH | Steinhoff International Holdings N.V. | NL0011375019 | 59.986883058228 |
| CAT | Caxton & CTP | ZAE000043345 | 53.964374005391 |
| OCE | Oceana Group | ZAE000025284 | 26.799999799301 |

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

Equities for inclusion to index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float |
| GFI | Gold Fields | ZAE000018123 |  821,532,707  | 97.960000027120 |
| AMS | Anglo American Platinum | ZAE000013181 |  269,681,886  | 22.379999967814 |
| ANG | Anglogold Ashanti | ZAE000043485 |  411,052,121  | 98.380000330907 |
| CCO | Capital & Counties Properties PLC | GB00B62G9D36 |  849,103,915  | 42.777584409115 |
| TEX | Texton Property Fund | ZAE000190542 |  376,066,766  | 34.299999803758 |
| COH | Curro Holdings | ZAE000156253 |  412,087,989  | 42.311733332271 |
| MSP | MAS Real Estate Inc | VGG5884M1041 |  645,343,798  | 51.778723377458 |
| MNK | Montauk Holdings Ltd | ZAE000197455 |  137,879,234  | 46.899999458947 |
| CTK | Cartrack Holdings Ltd | ZAE000198305 |  300,000,000  | 20.000000000000 |
| S32 | South32 | AU000000S320 |  5,138,604,963  | 5.171924062483 |
| CRP | Capital & Regional PLC | GB0001741544 |  722,240,102  | 8.965797806310 |
| L4L | Long4life | ZAE000243119 |  911,728,057  | 95.869999973030 |
| AIL | African Rainbow Capital Investments Ltd | MU0553S00000 |  1,032,470,588  | 48.997265285779 |
| PPH | Pepkor Holdings Ltd | ZAE000259479 |  3,450,000,000  | 20.223651478261 |
| LBR | Libstar Holdings | ZAE000250239 |  681,921,408  | 36.526358767725 |
| VVO | Vivo Energy | GB00BDGT2M75 |  1,201,798,866  | 2.911169163976 |
| ZED | Zeder Investments | ZAE000088431 |  1,715,179,121  | 56.662680188957 |
| BIL | BHP Billiton | GB0000566504 |  2,112,071,796  | 98.366560309866 |
| AGL | Anglo American | GB00B1XZS820 |  1,405,467,840  | 70.169299853919 |

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| RNI | Reinet Investments | LU0383812293 | 73.860560964166 |
| RBP | Royal Bafokeng Platinum | ZAE000149936 | 43.759999860494 |
| NRP | NEPI Rockcastle PLC | IM00BDD7WV31 | 58.868533559184 |
| BWN | Balwin Properties Pty Ltd | ZAE000209532 | 52.868199380815 |
| GRP | Greenbay Properties | MU0461N00007 | 52.887553536400 |
| SNH | Steinhoff International Holdings N.V. | NL0011375019 | 59.986883058228 |
| CAT | Caxton & CTP | ZAE000043345 | 53.964374005391 |
| TDH | Tradehold | ZAE000152658 | 23.070308967101 |
| GND | Grindrod | ZAE000072328 | 57.357218304608 |
| RES | Resilient REIT Ltd | ZAE000209557 | 58.444106185610 |

FTSE/JSE All Share Momentum Factor Index (J203MF)

Equities for inclusion to index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float |
| MUR | Murray & Roberts | ZAE000073441 |  444,736,118  | 88.905423013114 |
| MIX | Mix Telematics | ZAE000125316 |  604,420,145  | 51.109999981883 |
| CLR | Clover Industries Ltd | ZAE000152377 |  190,835,364  | 81.202386576526 |
| DLT | Delta Property Fund | ZAE000194049 |  711,844,486  | 73.530000062401 |
| IAP | Investec Australia Property Fund | AU60INL00018 |  478,802,454  | 63.127069102282 |
| RFG | Rhodes Food Group (Pty) Ltd | ZAE000191979 |  253,762,018  | 57.089999969972 |
| L2D | Liberty Two Degrees | ZAE000230553 |  908,443,334  | 36.894645208548 |
| PPH | Pepkor Holdings Ltd | ZAE000259479 |  3,450,000,000  | 20.223651478261 |
| LBR | Libstar Holdings | ZAE000250239 |  681,921,408  | 36.526358767725 |
| BAT | Brait SE | LU0011857645 |  525,599,215  | 62.129142259088 |
| OCT | Octodec Investments | ZAE000192258 |  266,197,535  | 61.093059332800 |
| SUR | Spur Corp | ZAE000022653 |  108,480,926  | 70.497498334408 |
| OCE | Oceana Group | ZAE000025284 |  135,526,154  | 26.799999799301 |

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| IMP | Impala Platinum Hlds | ZAE000083648 | 91.497164060535 |
| TTO | Trustco Group Hldgs Ltd | NA000A0RF067 | 51.235033632492 |
| RBP | Royal Bafokeng Platinum | ZAE000149936 | 43.759999860494 |
| SGL | Sibanye Gold | ZAE000173951 | 79.529999968396 |
| GRP | Greenbay Properties | MU0461N00007 | 52.887553536400 |
| AIL | African Rainbow Capital Investments Ltd | MU0553S00000 | 48.997265285779 |
| SDO | Stadio Holdings | ZAE000248662 | 45.143881121102 |
| AFT | Afrimat | ZAE000086302 | 54.089350387316 |
| DTC | Datatec | ZAE000017745 | 88.700000411590 |
| CAT | Caxton & CTP | ZAE000043345 | 53.964374005391 |
| IVT | Invicta Holdings | ZAE000029773 | 46.336061938783 |
| RES | Resilient REIT Ltd | ZAE000209557 | 58.444106185610 |

FTSE/JSE All Share Quality Factor Index (J203QF)

Equities for inclusion to index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float |
| MIX | Mix Telematics | ZAE000125316 |  604,420,145  | 51.109999981883 |
| STP | Stenprop Ltd | GG00BFWMR296 |  291,718,476  | 30.895146090553 |
| MNK | Montauk Holdings Ltd | ZAE000197455 |  137,879,234  | 46.899999458947 |
| CTK | Cartrack Holdings Ltd | ZAE000198305 |  300,000,000  | 20.000000000000 |
| L4L | Long4life | ZAE000243119 |  911,728,057  | 95.869999973030 |
| AIL | African Rainbow Capital Investments Ltd | MU0553S00000 |  1,032,470,588  | 48.997265285779 |
| PPH | Pepkor Holdings Ltd | ZAE000259479 |  3,450,000,000  | 20.223651478261 |
| LBR | Libstar Holdings | ZAE000250239 |  681,921,408  | 36.526358767725 |
| VVO | Vivo Energy | GB00BDGT2M75 |  1,201,798,866  | 2.911169163976 |
| ZED | Zeder Investments | ZAE000088431 |  1,715,179,121  | 56.662680188957 |
| LON | Lonmin PLC | GB00BYSRJ698 |  282,784,288  | 93.945069182910 |

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| BLU | Blue Label Telecoms Ltd. | ZAE000109088 | 57.987441558944 |
| NT1 | Net 1 UEPS Technologies | US64107N2062 | 12.908276774343 |
| RNI | Reinet Investments | LU0383812293 | 73.860560964166 |
| TTO | Trustco Group Hldgs Ltd | NA000A0RF067 | 51.235033632492 |
| TEX | Texton Property Fund | ZAE000190542 | 34.299999803758 |
| NRP | NEPI Rockcastle PLC | IM00BDD7WV31 | 58.868533559184 |
| RFG | Rhodes Food Group (Pty) Ltd | ZAE000191979 | 57.089999969972 |
| BWN | Balwin Properties Pty Ltd | ZAE000209532 | 52.868199380815 |
| SDO | Stadio Holdings | ZAE000248662 | 45.143881121102 |
| CAT | Caxton & CTP | ZAE000043345 | 53.964374005391 |
| BRN | Brimstone Investment Corp N | ZAE000015285 | 63.286072969365 |
| TDH | Tradehold | ZAE000152658 | 23.070308967101 |
| RES | Resilient REIT Ltd | ZAE000209557 | 58.444106185610 |

FTSE/JSE All Share Size Factor Index (J203SF)

Equities for inclusion to index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float |
| HPB | Hospitality Property B | ZAE000214656 |  578,154,207  | 33.210000147937 |
| MIX | Mix Telematics | ZAE000125316 |  604,420,145  | 51.109999981883 |
| MNK | Montauk Holdings Ltd | ZAE000197455 |  137,879,234  | 46.899999458947 |
| CTK | Cartrack Holdings Ltd | ZAE000198305 |  300,000,000  | 20.000000000000 |
| L4L | Long4life | ZAE000243119 |  911,728,057  | 95.869999973030 |
| AIL | African Rainbow Capital Investments Ltd | MU0553S00000 |  1,032,470,588  | 48.997265285779 |
| PPH | Pepkor Holdings Ltd | ZAE000259479 |  3,450,000,000  | 20.223651478261 |
| LBR | Libstar Holdings | ZAE000250239 |  681,921,408  | 36.526358767725 |
| VVO | Vivo Energy | GB00BDGT2M75 |  1,201,798,866  | 2.911169163976 |

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| TTO | Trustco Group Hldgs Ltd | NA000A0RF067 | 51.235033632492 |
| BWN | Balwin Properties Pty Ltd | ZAE000209532 | 52.868199380815 |
| CAT | Caxton & CTP | ZAE000043345 | 53.964374005391 |

FTSE/JSE All Share Value Factor Index (J203VF)

Equities for inclusion to index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float |
| MIX | Mix Telematics | ZAE000125316 |  604,420,145  | 51.109999981883 |
| CCO | Capital & Counties Properties PLC | GB00B62G9D36 |  849,103,915  | 42.777584409115 |
| MSP | MAS Real Estate Inc | VGG5884M1041 |  645,343,798  | 51.778723377458 |
| ASC | Ascendis Health Ltd | ZAE000185005 |  489,469,959  | 55.099999916440 |
| MNK | Montauk Holdings Ltd | ZAE000197455 |  137,879,234  | 46.899999458947 |
| L2D | Liberty Two Degrees | ZAE000230553 |  908,443,334  | 36.894645208548 |
| AIL | African Rainbow Capital Investments Ltd | MU0553S00000 |  1,032,470,588  | 48.997265285779 |
| PPH | Pepkor Holdings Ltd | ZAE000259479 |  3,450,000,000  | 20.223651478261 |
| LBR | Libstar Holdings | ZAE000250239 |  681,921,408  | 36.526358767725 |
| VVO | Vivo Energy | GB00BDGT2M75 |  1,201,798,866  | 2.911169163976 |
| ZED | Zeder Investments | ZAE000088431 |  1,715,179,121  | 56.662680188957 |
| TRE | Trencor Ltd | ZAE000007506 |  177,068,011  | 99.884992778283 |

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| NT1 | Net 1 UEPS Technologies | US64107N2062 | 12.908276774343 |
| RNI | Reinet Investments | LU0383812293 | 73.860560964166 |
| TTO | Trustco Group Hldgs Ltd | NA000A0RF067 | 51.235033632492 |
| FFB | Fortress REIT Ltd (B) | ZAE000248506 | 77.508067580961 |
| RBP | Royal Bafokeng Platinum | ZAE000149936 | 43.759999860494 |
| AFH | Alexander Forbes Group Holdings  | ZAE000191516 | 63.636638337051 |
| BWN | Balwin Properties Pty Ltd | ZAE000209532 | 52.868199380815 |
| SDO | Stadio Holdings | ZAE000248662 | 45.143881121102 |
| CAT | Caxton & CTP | ZAE000043345 | 53.964374005391 |
| TDH | Tradehold | ZAE000152658 | 23.070308967101 |
| GND | Grindrod | ZAE000072328 | 57.357218304608 |
| RES | Resilient REIT Ltd | ZAE000209557 | 58.444106185610 |

FTSE/JSE All Share Volatility Factor Index (J203VOF)

Equities for inclusion to index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float |
| MNK | Montauk Holdings Ltd | ZAE000197455 |  137,879,234  | 46.899999458947 |
| CTK | Cartrack Holdings Ltd | ZAE000198305 |  300,000,000  | 20.000000000000 |
| L4L | Long4life | ZAE000243119 |  911,728,057  | 95.869999973030 |
| AIL | African Rainbow Capital Investments Ltd | MU0553S00000 |  1,032,470,588  | 48.997265285779 |
| PPH | Pepkor Holdings Ltd | ZAE000259479 |  3,450,000,000  | 20.223651478261 |
| LBR | Libstar Holdings | ZAE000250239 |  681,921,408  | 36.526358767725 |

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| IMP | Impala Platinum Hlds | ZAE000083648 | 91.497164060535 |
| GRP | Greenbay Properties | MU0461N00007 | 52.887553536400 |
| PAN | Pan African Resources | GB0004300496 | 74.708112388183 |
| SNH | Steinhoff International Holdings N.V. | NL0011375019 | 59.986883058228 |
| CAT | Caxton & CTP | ZAE000043345 | 53.964374005391 |
| EOH | EOH Holdings Ltd. | ZAE000071072 | 84.810000231330 |
| LEW | Lewis Group | ZAE000058236 | 89.571804893004 |

For index related enquiries or further information about FTSE please contact:

Client Services in UK: Tel: +44 (0) 20 7448 1810 and

Client Services in US: Tel: +1 212 825 1328 or +1 415 445 5660 and

Client Services in Asia Pacific: Tel: +852 2230 5800 or +65 223 3738.

JSE Securities Exchange, South Africa Tel: +27 11 520 7702 or 520 7777

Or, email your enquiries to info@ftse.com, indices@jse.co.za or visit our websites at [www.ftse.com](http://www.ftse.com) and [www.ftsejse.co.za](http://www.ftsejse.co.za)