**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 |

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