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

**17 September 2019**

The following changes will be made to the FTSE/JSE All Share Factor Indices after close of business on Friday, 20 September 2019 and will be effective at start of business on Monday, 23 September 2019.

FTSE/JSE All Share Comprehensive Factor Index (J203CF)

Equities for inclusion to index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float |
| IMP | Impala Platinum Holdings | ZAE000083648 | 798,982,743 | 91.500000017692 |
| FFA | Fortress REIT Ltd (A) | ZAE000248498 | 1,189,915,138  | 98.358646140564 |
| FFB | Fortress REIT Ltd (B) | ZAE000248506 | 1,091,532,994  | 79.790075849973 |
| HAR | Harmony | ZAE000015228 | 539,777,531 | 84.456933157949 |
| ASR | Assore Ltd | ZAE000146932 | 139,607,000  | 23.896842565201 |
| RES | Resilient REIT Ltd | ZAE000209557 | 400,131,254  | 67.038830320458 |

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| MIX | Mix Telematics | ZAE000125316 | 51.109999981883 |
| PPC | PPC Ltd | ZAE000170049 | 91.650000009989 |
| CCO | Capital & Counties Properties PLC | GB00B62G9D36 | 37.951145376223 |
| COH | Curro Holdings | ZAE000156253 | 42.817252069921 |
| DLT | Delta Property Fund | ZAE000194049 | 74.290688120888 |
| ACT | Afrocentric Investment Corp | ZAE000078416 | 31.071893870811 |
| BRN | Brimstone Investment Corp N | ZAE000015285 | 74.703033489871 |
| IVT | Invicta Holdings | ZAE000029773 | 46.831419603041 |
| GND | Grindrod | ZAE000072328 | 56.311523288456 |

FTSE/JSE All Share Yield Factor Index (J203DF)

Equities for inclusion to index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float |
| CLR | Clover Industries Ltd | ZAE000152377 |  191,911,737  | 81.473257231296 |
| ATT | Attacq Limited | ZAE000177218 |  749,922,777  | 93.599999963713 |
| SSS | Stor-Age Property REIT | ZAE000208963 |  392,986,858  | 86.939999912160 |
| ANH | Anheuser-Busch InBev | BE0974293251 |  1,693,242,156  | 1.300603751328 |
| DCP | Dis-Chem Pharmacies | ZAE000227831 |  860,084,483  | 45.562302976695 |
| PPH | Pepkor Holdings Ltd | ZAE000259479 |  3,450,000,000  | 20.217130608696 |
| LBR | Libstar Holdings | ZAE000250239 |  681,921,408  | 44.873122681023 |
| QLT | Quilter | GB00BDCXV269 |  1,902,251,098  | 62.733178246272 |
| PRX | Prosus | NL0013654783 |  1,624,652,070  | 9.911024539814 |
| NPN | Naspers | ZAE000015889 |  444,667,763  | 97.018371060503 |
| OCE | Oceana Group | ZAE000025284 |  135,526,154  | 57.509649392102 |
| GND | Grindrod | ZAE000072328 |  762,553,314  | 56.311523288456 |
| AEL | Allied Electronics Corp A | ZAE000191342 |  399,380,572  | 61.806713271972 |

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| GFI | Gold Fields | ZAE000018123 | 97.950000060071 |
| BLU | Blue Label Telecoms Ltd | ZAE000109088 | 68.749999924753 |
| NPK | Nampak | ZAE000071676 | 93.057495412532 |
| PPC | PPC Ltd | ZAE000170049 | 91.650000009989 |
| REB | Rebosis Property Fund | ZAE000201687 | 75.899999885592 |
| DLT | Delta Property Fund | ZAE000194049 | 74.290688120888 |
| SGL | Sibanye Gold | ZAE000173951 | 81.129408789675 |
| ASC | Ascendis Health Ltd | ZAE000185005 | 52.800000132388 |
| TGO | Tsogo Sun Hotels | ZAE000272522 | 49.272798644321 |
| RBX | Raubex Group | ZAE000093183 | 76.700000213480 |
| PAN | Pan African Resources | GB0004300496 | 76.087699011497 |
| HAR | Harmony | ZAE000015228 | 84.456933157949 |
| BAT | Brait SE | LU0011857645 | 61.065226667053 |
| ACT | Afrocentric Investment Corp | ZAE000078416 | 31.071893870811 |
| FBR | Famous Brands | ZAE000053328 | 89.090000158536 |
| EOH | EOH Holdings Ltd. | ZAE000071072 | 61.324220406381 |

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

Equities for inclusion to index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float |
| FFA | Fortress REIT Ltd (A) | ZAE000248498 |  1,189,915,138  | 98.358646140564 |
| FFB | Fortress REIT Ltd (B) | ZAE000248506 |  1,091,532,994  | 79.790075849973 |
| NRP | NEPI Rockcastle PLC | IM00BDD7WV31 |  585,838,887  | 59.959999981585 |
| STP | Stenprop Ltd | GG00BFWMR296 |  298,775,175  | 18.658325946927 |
| SSS | Stor-Age Property REIT | ZAE000208963 |  392,986,858  | 86.939999912160 |
| LTE | Lighthouse Capital Ltd | MU0461N00015 |  457,790,136  | 52.054999905666 |
| MCG | MultiChoice Group | ZAE000265971 |  438,837,468  | 97.018371060503 |
| PRX | Prosus | NL0013654783 |  1,624,652,070  | 9.911024539814 |
| ARI | African Rainbow Minerals Ltd | ZAE000054045 |  221,944,305  | 46.870000138373 |
| NPN | Naspers | ZAE000015889 |  444,667,763  | 97.018371060503 |
| RES | Resilient REIT Ltd | ZAE000209557 |  400,131,254  | 67.038830320458 |

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| GFI | Gold Fields | ZAE000018123 | 97.950000060071 |
| TON | Tongaat Hulett | ZAE000096541 | 80.888651417656 |
| ANG | Anglogold Ashanti | ZAE000043485 | 99.999220002070 |
| BLU | Blue Label Telecoms Ltd. | ZAE000109088 | 68.749999924753 |
| CCO | Capital & Counties Properties PLC | GB00B62G9D36 | 37.951145376223 |
| REB | Rebosis Property Fund | ZAE000201687 | 75.899999885592 |
| DLT | Delta Property Fund | ZAE000194049 | 74.290688120888 |
| RPL | RDI REIT P.L.C | IM00BH3JLY32 | 46.492195479752 |
| HMN | Hammerson Plc | GB0004065016 | 15.124616339455 |
| AIL | African Rainbow Capital Investments Ltd | MU0553S00000 | 42.399999969781 |
| PPH | Pepkor Holdings Ltd | ZAE000259479 | 20.217130608696 |
| PAN | Pan African Resources | GB0004300496 | 76.087699011497 |
| ITU | Intu Properties Plc | GB0006834344 | 67.710000034294 |
| ACT | Afrocentric Investment Corp | ZAE000078416 | 31.071893870811 |
| BRN | Brimstone Investment Corp N | ZAE000015285 | 74.703033489871 |
| EOH | EOH Holdings Ltd. | ZAE000071072 | 61.324220406381 |
| IVT | Invicta Holdings | ZAE000029773 | 46.831419603041 |

FTSE/JSE All Share Momentum Factor Index (J203MF)

Equities for inclusion to index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float |
| TON | Tongaat Hulett | ZAE000096541 |  135,112,506  | 80.888651417656 |
| AFH | Alexander Forbes Equity Holdings Pty | ZAE000191516 |  1,341,426,963  | 51.399999926795 |
| CTK | Cartrack Holdings Ltd | ZAE000198305 |  300,000,000  | 20.173192000000 |
| DRD | DRD Gold | ZAE000058723 |  696,429,767  | 55.490000041885 |
| CSB | Cashbuild Ltd | ZAE000028320 |  24,989,811  | 90.819998598629 |

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| MIX | Mix Telematics | ZAE000125316 | 51.109999981883 |
| STP | Stenprop Ltd | GG00BFWMR296 | 18.658325946927 |
| HMN | Hammerson Plc | GB0004065016 | 15.124616339455 |
| ACL | ArcelorMittal South Africa Ltd | ZAE000134961 | 24.032688527600 |
| ITU | Intu Properties Plc | GB0006834344 | 67.710000034294 |
| BAT | Brait SE | LU0011857645 | 61.065226667053 |
| RCL | RCL Foods | ZAE000179438 | 23.477629167192 |
| MSM | Massmart Holdings | ZAE000152617 | 46.899999807884 |
| GND | Grindrod | ZAE000072328 | 56.311523288456 |

FTSE/JSE All Share Quality Factor Index (J203QF)

Equities for inclusion to index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float |
| RNI | Reinet Investments | LU0383812293 | 195,941,286 | 75.069999795755 |
| FFA | Fortress REIT Ltd (A) | ZAE000248498 | 1,189,915,138 | 98.358646140564 |
| FFB | Fortress REIT Ltd (B) | ZAE000248506 | 1,091,532,994 | 79.790075849973 |
| NRP | NEPI Rockcastle PLC | IM00BDD7WV31 | 585,838,887 | 59.959999981585 |
| RFG | Rhodes Food Group (Pty) Ltd | ZAE000191979 | 262,762,018 | 54.255558731475 |
| SSS | Stor-Age Property REIT | ZAE000208963 | 392,986,858 | 86.939999912160 |
| ANH | Anheuser-Busch InBev | BE0974293251 | 1,693,242,156 | 1.300603751328 |
| DRD | DRD Gold | ZAE000058723 | 696,429,767 | 55.490000041885 |
| RES | Resilient REIT Ltd | ZAE000209557 | 400,131,254 | 67.038830320458 |

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| MIX | Mix Telematics | ZAE000125316 | 51.109999981883 |
| REB | Rebosis Property Fund | ZAE000201687 | 75.899999885592 |
| DLT | Delta Property Fund | ZAE000194049 | 74.290688120888 |
| STP | Stenprop Ltd | GG00BFWMR296 | 18.658325946927 |
| AFH | Alexander Forbes Equity Holdings Pty | ZAE000191516 | 51.399999926795 |
| HMN | Hammerson Plc | GB0004065016 | 15.124616339455 |
| TGO | Tsogo Sun Hotels | ZAE000272522 | 49.272798644321 |
| PAN | Pan African Resources | GB0004300496 | 76.087699011497 |
| SNH | Steinhoff International Holdings N.V. | NL0011375019 | 42.881782703411 |
| ITU | Intu Properties Plc | GB0006834344 | 67.710000034294 |
| ACT | Afrocentric Investment Corp | ZAE000078416 | 31.071893870811 |
| IVT | Invicta Holdings | ZAE000029773 | 46.831419603041 |
| GND | Grindrod | ZAE000072328 | 56.311523288456 |

FTSE/JSE All Share Size Factor Index (J203SF)

Equities for inclusion to index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float |
| GLN | Glencore | JE00B4T3BW64 | 14,586,200,066  | 3.640298909911 |
| SSS | Stor-Age Property REIT | ZAE000208963 |  392,986,858  | 86.939999912160 |
| DRD | DRD Gold | ZAE000058723 |  696,429,767  | 55.490000041885 |

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| MIX | Mix Telematics | ZAE000125316 | 51.109999981883 |
| REB | Rebosis Property Fund | ZAE000201687 | 75.899999885592 |
| DLT | Delta Property Fund | ZAE000194049 | 74.290688120888 |
| ACT | Afrocentric Investment Corp | ZAE000078416 | 31.071893870811 |
| TDH | Tradehold | ZAE000152658 | 19.889999945738 |

FTSE/JSE All Share Value Factor Index (J203VF)

Equities for inclusion to index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float |
| RNI | Reinet Investments | LU0383812293 |  195,941,286  | 75.069999795755 |
| FFA | Fortress REIT Ltd (A) | ZAE000248498 |  1,189,915,138  | 98.358646140564 |
| FFB | Fortress REIT Ltd (B) | ZAE000248506 |  1,091,532,994  | 79.790075849973 |
| RBP | Royal Bafokeng Platinum | ZAE000149936 |  257,277,317  | 50.309999928987 |
| SSS | Stor-Age Property REIT | ZAE000208963 |  392,986,858  | 86.939999912160 |
| ANH | Anheuser-Busch InBev | BE0974293251 |  1,693,242,156  | 1.300603751328 |
| L4L | Long4life | ZAE000243119 |  914,159,909  | 91.649000000065 |
| ACL | ArcelorMittal South Africa Ltd | ZAE000134961 |  1,138,059,825  | 24.032688527600 |
| DRD | DRD Gold | ZAE000058723 |  696,429,767  | 55.490000041885 |
| GND | Grindrod | ZAE000072328 |  762,553,314  | 56.311523288456 |
| RES | Resilient REIT Ltd | ZAE000209557 |  400,131,254  | 67.038830320458 |

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| MIX | Mix Telematics | ZAE000125316 | 51.109999981883 |
| REB | Rebosis Property Fund | ZAE000201687 | 75.899999885592 |
| DLT | Delta Property Fund | ZAE000194049 | 74.290688120888 |
| STP | Stenprop Ltd | GG00BFWMR296 | 18.658325946927 |
| HMN | Hammerson Plc | GB0004065016 | 15.124616339455 |
| AIL | African Rainbow Capital Investments Ltd | MU0553S00000 | 42.399999969781 |
| PAN | Pan African Resources | GB0004300496 | 76.087699011497 |
| SNH | Steinhoff International Holdings N.V. | NL0011375019 | 42.881782703411 |
| ACT | Afrocentric Investment Corp | ZAE000078416 | 31.071893870811 |
| BRN | Brimstone Investment Corp N | ZAE000015285 | 74.703033489871 |

FTSE/JSE All Share Volatility Factor Index (J203VOF)

Equities for inclusion to index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float |
| IMP | Impala Platinum Holdings | ZAE000083648 |  798,982,743  | 91.500000017692 |
| STP | Stenprop Ltd | GG00BFWMR296 |  298,775,175  | 18.658325946927 |
| SSS | Stor-Age Property REIT | ZAE000208963 |  392,986,858  | 86.939999912160 |
| ANH | Anheuser-Busch InBev | BE0974293251 |  1,693,242,156  | 1.300603751328 |
| ARI | African Rainbow Minerals Ltd | ZAE000054045 |  221,944,305  | 46.870000138373 |
| PAN | Pan African Resources | GB0004300496 |  2,234,687,537  | 76.087699011497 |

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| MUR | Murray & Roberts | ZAE000073441 | 45.553223091271 |
| TON | Tongaat Hulett | ZAE000096541 | 80.888651417656 |
| BLU | Blue Label Telecoms Ltd. | ZAE000109088 | 68.749999924753 |
| REB | Rebosis Property Fund | ZAE000201687 | 75.899999885592 |
| DLT | Delta Property Fund | ZAE000194049 | 74.290688120888 |
| RPL | RDI REIT P.L.C | IM00BH3JLY32 | 46.492195479752 |
| ASC | Ascendis Health Ltd | ZAE000185005 | 52.800000132388 |
| AIL | African Rainbow Capital Investments Ltd | MU0553S00000 | 42.399999969781 |
| SDO | Stadio Holdings | ZAE000248662 | 34.687205102579 |
| IVT | Invicta Holdings | ZAE000029773 | 46.831419603041 |

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