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

**12 March 2018**

The following changes will be made to the FTSE/JSE All Share Factor Indices after close of business on Friday, 16 March 2018 and will be effective at start of business on Monday, 19 March 2018.

FTSE/JSE All Share Comprehensive Factor Index (J203CF)

Equities for inclusion to index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float |
| AIL | African Rainbow Capital Inv Ltd | MU0553S00000 | 1,032,470,588 | 48.997265285779 |
| ANG | Anglogold Ashanti | ZAE000043485 | 409,053,063 | 98.375842744881 |
| ARI | African Rainbow Minerals Ltd | ZAE000054045 | 218,701,193 | 46.605176497596 |
| CLI | Clientele | ZAE000117438 | 334,374,573 | 19.241580544921 |
| CTK | Cartrack Holdings Ltd | ZAE000198305 | 300,000,000 | 20.000000000000 |
| FFA | Fortress REIT Ltd (A) | ZAE000248498 | 1,184,496,438 | 96.799999975287 |
| FFB | Fortress REIT Ltd (B) | ZAE000248506 | 1,086,114,294 | 69.800000074412 |
| L4L | Long4life | ZAE000243119 | 889,775,767 | 88.193802079402 |
| MNK | Montauk Holdings Ltd | ZAE000197455 | 137,879,234 | 46.899999458947 |
| MSP | MAS Real Estate Inc | VGG5884M1041 | 646,765,786 | 51.778723154084 |
| RBP | Royal Bafokeng Platinum | ZAE000149936 | 195,836,465 | 35.400000199145 |
| SDO | Stadio Holdings | ZAE000248662 | 792,796,704 | 45.143881151617 |

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| BWN | Balwin Properties Pty Ltd | ZAE000209532 | 52.869999917321 |
| EOH | EOH Holdings Ltd. | ZAE000071072 | 84.930000584228 |
| GRP | Greenbay Properties | MU0461N00007 | 52.887553542548 |
| PAN | Pan African Resources | GB0004300496 | 73.806293752109 |
| RFG | Rhodes Food Group | ZAE000191979 | 50.730000893987 |
| SDC | Sandown Capital | ZAE000249645 | 81.490138601126 |
| SNH | Steinhoff International Holdings N.V. | NL0011375019 | 59.986883092330 |
| TRE | Trencor Ltd | ZAE000007506 | 99.884992778283 |

FTSE/JSE All Share Yield Factor Index (J203DF)

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| NVS | Novus Holdings Ltd | ZAE000202149 | 67.543416450085 |
| SDC | Sandown Capital Ltd | ZAE000249645 | 81.490138601126 |

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

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| CIL | Cons Infrastructure Group Ltd | ZAE000153888 | 83.829999929388 |
| NVS | Novus Holdings Ltd | ZAE000202149 | 67.543416450085 |
| SDC | Sandown Capital Ltd | ZAE000249645 | 81.490138601126 |

FTSE/JSE All Share Momentum Factor Index (J203MF)

Equities for inclusion to index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float |
| AIL | African Rainbow Capital Inv Ltd | MU0553S00000 | 1,032,470,588 | 48.997265285779 |
| CTK | Cartrack Holdings Ltd | ZAE000198305 | 300,000,000 | 20.000000000000 |
| HAR | Harmony | ZAE000015228 | 444,729,242 | 85.160000075371 |
| L4L | Long4life | ZAE000243119 | 889,775,767 | 88.193802079402 |
| LEW | Lewis Group | ZAE000058236 | 95,116,220 | 89.430000271574 |
| MNK | Montauk Holdings Ltd | ZAE000197455 | 137,879,234 | 46.899999458947 |
| PPC | PPC Ltd | ZAE000170049 | 1,591,759,954 | 91.400000002764 |
| RBP | Royal Bafokeng Platinum | ZAE000149936 | 195,836,465 | 35.400000199145 |
| STP | Stenprop Ltd | BMG8465Y1093 | 291,718,476 | 31.125012853969 |
| SUI | Sun International Ltd | ZAE000097580 | 109,086,988 | 89.409552677355 |

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| ACT | Afrocentric Investment Corp | ZAE000078416 | 37.729535901944 |
| BLU | Blue Label Telecoms Ltd. | ZAE000109088 | 46.494698503637 |
| BRN | Brimstone Investment Corp N | ZAE000015285 | 72.172227519583 |
| DLT | Delta Property Fund | ZAE000194049 | 74.097274558837 |
| EOH | EOH Holdings Ltd. | ZAE000071072 | 84.930000584228 |
| FFB | Fortress REIT Ltd (B) | ZAE000248506 | 69.800000074412 |
| IAP | Investec Australia Property Fund | AU60INL00018 | 57.396913504031 |
| L2D | Liberty Two Degrees | ZAE000230553 | 33.013336929815 |
| MUR | Murray & Roberts | ZAE000073441 | 89.560000161713 |
| OCE | Oceana Group | ZAE000025284 | 26.731714824579 |
| OCT | Octodec Investments | ZAE000192258 | 62.009999852335 |
| SDC | Sandown Capital | ZAE000249645 | 81.490138601126 |
| SNH | Steinhoff International Holdings N.V. | NL0011375019 | 59.986883092330 |

FTSE/JSE All Share Quality Factor Index (J203QF)

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| NVS | Novus Holdings Ltd | ZAE000202149 | 67.543416450085 |
| SDC | Sandown Capital Ltd | ZAE000249645 | 81.490138601126 |

FTSE/JSE All Share Size Factor Index (J203SF)

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| CHP | Choppies Enterprises Ltd | BW0000001072 | 31.281886296114 |
| CIL | Cons Infrastructure Group Ltd | ZAE000153888 | 83.829999929388 |
| NIV | Niveus Investments Ltd | ZAE000169553 | 39.582827967005 |
| NVS | Novus Holdings Ltd | ZAE000202149 | 67.543416450085 |
| SDC | Sandown Capital Ltd | ZAE000249645 | 81.490138601126 |

FTSE/JSE All Share Value Factor Index (J203VF)

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| CHP | Choppies Enterprises Ltd | BW0000001072 | 31.281886296114 |
| CIL | Cons Infrastructure Group Ltd | ZAE000153888 | 83.829999929388 |
| NVS | Novus Holdings Ltd | ZAE000202149 | 67.543416450085 |
| SDC | Sandown Capital Ltd | ZAE000249645 | 81.490138601126 |

FTSE/JSE All Share Volatility Factor Index (J203VOF)

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| CIL | Cons Infrastructure Group Ltd | ZAE000153888 | 83.829999929388 |
| SDC | Sandown Capital Ltd | ZAE000249645 | 81.490138601126 |

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