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

**8 March 2019**

The following changes will be made to the FTSE/JSE All Share Factor Indices after close of business on Friday, 15 March 2019 and will be effective at start of business on Monday, 18 March 2019.

FTSE/JSE All Share Comprehensive Factor Index (J203CF)

Equities for inclusion to index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float |
| BRN | Brimstone Investment Corp N | ZAE000015285 | 219,558,175 | 63.286072969365 |
| DTC | Datatec | ZAE000017745 | 226,100,000 | 88.700000411590 |
| GND | Grindrod | ZAE000072328 | 762,553,314 | 57.357218304608 |
| LTE | Lighthouse Capital Ltd | MU0461N00015 | 457,790,167 | 52.054999905666 |
| NHM | Northam Platinum | ZAE000030912 | 509,781,212 | 68.610000087645 |
| NRP | NEPI Rockcastle PLC | IM00BDD7WV31 | 577,800,734 | 58.868533559184 |
| RBP | Royal Bafokeng Platinum | ZAE000149936 | 257,277,317 | 43.759999860494 |
| SGL | Sibanye Gold | ZAE000173951 | 2,265,879,337 | 79.529999968396 |
| SSS | Stor-Age Property REIT | ZAE000208963 | 346,741,799 | 86.939999908896 |
| STP | Stenprop Ltd | GG00BFWMR296 | 298,775,175 | 22.953070838672 |

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| AIL | African Rainbow Capital Inv Ltd | MU0553S00000 | 42.399999969781 |
| HMN | Hammerson Plc | GB0004065016 | 12.113859019518 |
| ITU | Intu Properties Plc | GB0006834344 | 64.590000003417 |
| MNK | Montauk Holdings Ltd | ZAE000197455 | 46.899999458947 |
| OMN | Omnia Holdings Ltd | ZAE000005153 | 96.999999942027 |
| REB | Rebosis Property Fund | ZAE000201687 | 73.289999995678 |
| RPL | RDI REIT P.L.C | IM00BH3JLY32 | 47.860389226487 |
| TEX | Texton Property Fund | ZAE000190542 | 34.299999803758 |

FTSE/JSE All Share Yield Factor Index (J203DF)

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| TEX | Texton Property Fund Ltd | ZAE000190542 | 34.299999803758 |

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

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| MNK | Montauk Holdings Ltd | ZAE000197455 | 46.899999458947 |
| TEX | Texton Property Fund Ltd | ZAE000190542 | 34.299999803758 |

FTSE/JSE All Share Momentum Factor Index (J203MF)

Equities for inclusion to index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float |
| ACL | ArcelorMittal South Africa Ltd | ZAE000134961 | 1,138,059,825 | 24.032688527600 |
| AFT | Afrimat | ZAE000086302 | 143,262,412 | 54.089350387316 |
| ANH | Anheuser-Busch InBev | BE0974293251 | 1,693,242,156 | 0.911105889098 |
| DTC | Datatec | ZAE000017745 | 226,100,000 | 88.700000411590 |
| FFB | Fortress REIT Ltd (B) | ZAE000248506 | 1,086,114,294 | 77.508067580961 |
| HPB | Hospitality Property B | ZAE000214656 | 578,154,207 | 33.210000147937 |
| IMP | Impala Platinum Hlds | ZAE000083648 | 734,778,378 | 91.497164060535 |
| LON | Lonmin PLC | GB00BYSRJ698 | 282,784,288 | 93.945069182910 |
| LTE | Lighthouse Capital Ltd | MU0461N00015 | 457,790,167 | 52.054999905666 |
| PAN | Pan African Resources | GB0004300496 | 2,234,687,537 | 74.708112388183 |
| RBP | Royal Bafokeng Platinum | ZAE000149936 | 257,277,317 | 43.759999860494 |
| RES | Resilient REIT Ltd | ZAE000209557 | 424,954,000 | 67.038830320458 |
| SGL | Sibanye Gold | ZAE000173951 | 2,265,879,337 | 79.529999968396 |
| SSS | Stor-Age Property REIT | ZAE000208963 | 346,741,799 | 86.939999908896 |

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| AFH | Alexander Forbes Equity Holdings Prop | ZAE000191516 | 51.399999926795 |
| CSB | Cashbuild Ltd | ZAE000028320 | 90.679993538166 |
| CTK | Cartrack Holdings Ltd | ZAE000198305 | 20.000000000000 |
| DLT | Delta Property Fund | ZAE000194049 | 73.530000062401 |
| MNK | Montauk Holdings Ltd | ZAE000197455 | 46.899999458947 |
| OMN | Omnia Holdings Ltd | ZAE000005153 | 96.999999942027 |
| REB | Rebosis Property Fund | ZAE000201687 | 73.289999995678 |
| TON | Tongaat Hulett | ZAE000096541 | 80.888651417656 |

FTSE/JSE All Share Quality Factor Index (J203QF)

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| MNK | Montauk Holdings Ltd | ZAE000197455 | 46.899999458947 |

FTSE/JSE All Share Size Factor Index (J203SF)

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| MNK | Montauk Holdings Ltd | ZAE000197455 | 46.899999458947 |
| TEX | Texton Property Fund Ltd | ZAE000190542 | 34.299999803758 |

FTSE/JSE All Share Value Factor Index (J203VF)

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| MNK | Montauk Holdings Ltd | ZAE000197455 | 46.899999458947 |
| TEX | Texton Property Fund Ltd | ZAE000190542 | 34.299999803758 |

FTSE/JSE All Share Volatility Factor Index (J203VOF)

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| MNK | Montauk Holdings Ltd | ZAE000197455 | 46.899999458947 |

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