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

**16 March 2020**

The following changes will be made to the FTSE/JSE All Share Factor Indices after close of business on Friday, 20 March 2020 and will be effective at start of business on Monday, 23 March 2020.

FTSE/JSE All Share Comprehensive Factor Index (J203CF)

Equities for inclusion to index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float |
| RNI | Reinet Investments | LU0383812293 |  195,941,286  | 75.069999795755 |
| GLN | Glencore | JE00B4T3BW64 |  14,586,200,066  | 4.193536067646 |
| PAN | Pan African Resources | GB0004300496 |  2,234,687,537  | 75.061642365082 |
| OMN | Omnia Holdings Ltd | ZAE000005153 |  169,186,969  | 96.999999942027 |

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| NPK | Nampak | ZAE000071676 | 93.057495412532 |
| ATT | Attacq Limited | ZAE000177218 | 93.599999963713 |
| APF | Accelerate Property Fund | ZAE000185815 | 66.730000025147 |
| LTE | Lighthouse Capital Ltd | MU0461N00015 | 52.054999905666 |
| PRX | Prosus | NL0013654783 | 9.911024539814 |
| MSM | Massmart Holdings | ZAE000152617 | 46.899999807884 |
| TRE | Trencor Ltd | ZAE000007506 | 99.899999903845 |

FTSE/JSE All Share Yield Factor Index (J203DF)

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| TRE | Trencor Ltd | ZAE000007506 | 99.899999903845 |
| APF | Accelerate Prop Fund Ltd | ZAE000185815 | 66.730000025147 |
| IVT | Invicta Holdings Ltd | ZAE000029773 | 46.831419603041 |

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

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| TRE | Trencor Ltd | ZAE000007506 | 99.899999903845 |
| APF | Accelerate Prop Fund Ltd | ZAE000185815 | 66.730000025147 |

FTSE/JSE All Share Momentum Factor Index (J203MF)

Equities for inclusion to index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float |
| STP | Stenprop Ltd | GG00BFWMR296 | 298,775,175 | 16.227753415814 |
| MNK | Montauk Holdings Ltd | ZAE000197455 | 138,005,099 | 47.932480378859 |
| HMN | Hammerson Plc | GB0004065016 | 766,293,613 | 14.544544559580 |
| SNH | Steinhoff International Holdings | NL0011375019 | 4,309,727,144 | 36.685906899415 |
| RCL | RCL Foods | ZAE000179438 | 940,885,091 | 23.477629167192 |
| MSM | Massmart Holdings | ZAE000152617 | 219,138,809 | 46.899999807884 |
| OMN | Omnia Holdings Ltd | ZAE000005153 | 169,186,969 | 96.999999942027 |

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| HPB | Hospitality Property B | ZAE000214656 | 33.210000147937 |
| SUI | Sun International Ltd | ZAE000097580 | 77.560000235206 |
| NPK | Nampak | ZAE000071676 | 93.057495412532 |
| PPC | PPC Ltd | ZAE000170049 | 82.289999981615 |
| MPT | Mpact Ltd | ZAE000156501 | 97.844284693399 |
| COH | Curro Holdings | ZAE000156253 | 42.817252069921 |
| APF | Accelerate Property Fund | ZAE000185815 | 66.730000025147 |
| CLH | City Lodge Hotels | ZAE000117792 | 83.053462769553 |
| TRE | Trencor Ltd | ZAE000007506 | 99.899999903845 |

FTSE/JSE All Share Quality Factor Index (J203QF)

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| TRE | Trencor Ltd | ZAE000007506 | 99.899999903845 |
| APF | Accelerate Prop Fund Ltd | ZAE000185815 | 66.730000025147 |
| EOH | EOH Holdings Ltd | ZAE000071072 | 61.324220406381 |

FTSE/JSE All Share Size Factor Index (J203SF)

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| TRE | Trencor Ltd | ZAE000007506 | 99.899999903845 |
| SDO | Stadio Holdings Limited | ZAE000248662 | 39.800000061118 |
| APF | Accelerate Prop Fund Ltd | ZAE000185815 | 66.730000025147 |
| ACL | ArcelorMittal SA Limited | ZAE000134961 | 24.032688527600 |
| IVT | Invicta Holdings Ltd | ZAE000029773 | 46.831419603041 |
| EOH | EOH Holdings Ltd | ZAE000071072 | 61.324220406381 |
| ASC | Ascendis Health Ltd | ZAE000185005 | 52.800000132388 |

FTSE/JSE All Share Value Factor Index (J203VF)

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| TRE | Trencor Ltd | ZAE000007506 | 99.899999903845 |
| APF | Accelerate Prop Fund Ltd | ZAE000185815 | 66.730000025147 |
| ACL | ArcelorMittal SA Limited | ZAE000134961 | 24.032688527600 |
| IVT | Invicta Holdings Ltd | ZAE000029773 | 46.831419603041 |
| EOH | EOH Holdings Ltd | ZAE000071072 | 61.324220406381 |
| ASC | Ascendis Health Ltd | ZAE000185005 | 52.800000132388 |

FTSE/JSE All Share Volatility Factor Index (J203VOF)

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| TRE | Trencor Ltd | ZAE000007506 | 99.899999903845 |
| APF | Accelerate Prop Fund Ltd | ZAE000185815 | 66.730000025147 |

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