

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

10 September 2020

The following changes will be made to the FTSE/JSE All Share Factor Indices after close of business on Friday, 18 September 2020 and will be effective at start of business on Monday, 21 September 2020.

FTSE/JSE All Share Comprehensive Factor Index (J203CF)

Equities for inclusion to index

<i>Ticker</i>	<i>Constituent</i>	<i>ISIN</i>	<i>SII</i>	<i>Free Float</i>
BLU	Blue Label Telecoms Ltd.	ZAE000109088	913,655,873	67.529999995961
AIL	African Rainbow Capital Investments Ltd	MU0553S00000	1,045,047,714	43.287742266666
PRX	Prosus	NL0013654783	1,624,652,070	6.414925812393
KIO	Kumba Iron Ore	ZAE000085346	322,085,974	16.791441529832
DRD	DRD Gold	ZAE000058723	864,588,711	48.372900510842
MSM	Massmart Holdings	ZAE000152617	219,138,809	46.433282842201
GND	Grindrod	ZAE000072328	762,553,314	56.277944521529

Equities for exclusion from index

<i>Ticker</i>	<i>Constituent</i>	<i>ISIN</i>	<i>Free Float</i>
SOL	Sasol	ZAE000006896	88.596465889772
SUI	Sun International Ltd	ZAE000097580	75.114426897480
RNI	Reinet Investments	LU0383812293	75.069999795755
FFB	Fortress REIT Ltd (B)	ZAE000248506	79.668984609731
MPT	Mpact Ltd	ZAE000156501	97.803728912617
MTH	Motus Holdings	ZAE000261913	85.774575943094
TGO	Tsogo Sun Hotels	ZAE000272522	50.890000015383
CLH	City Lodge Hotels	ZAE000117792	83.053462769553
OCT	Octodec Investments	ZAE000192258	61.020000053720
RCL	RCL Foods	ZAE000179438	23.499999936231
SUR	Spur Corp	ZAE000022653	84.567032435775
TSG	Tsogo Sun Gaming	ZAE000273116	49.272798644321
HCI	Hosken Cons Invest	ZAE000003257	53.400001130568
RES	Resilient REIT Ltd	ZAE000209557	78.305645597466
LEW	Lewis Group	ZAE000058236	98.610000049068

FTSE/JSE All Share Yield Factor Index (J203DF)

Equities for inclusion to index

<i>Ticker</i>	<i>Constituent</i>	<i>ISIN</i>	<i>SII</i>	<i>Free Float</i>
GFI	Gold Fields	ZAE000018123	883,333,518	97.947415372503
IMP	Impala Platinum Hlds	ZAE000083648	799,034,147	92.300000026409
ANG	Anglogold Ashanti	ZAE000043485	416,340,715	99.899999857787
CCO	Capital & Counties Properties PLC	GB00B62G9D36	848,359,508	25.426812685643
AHB	Arrowhead Properties B	ZAE000275509	995,341,876	91.560000033597
RFG	RFG Holdings	ZAE000191979	262,762,018	54.962346194190
CTK	Cartrack Holdings Ltd	ZAE000198305	300,000,000	19.712000000000
RBX	Raubex Group	ZAE000093183	181,750,036	93.597489576288
DRD	DRD Gold	ZAE000058723	864,588,711	48.372900510842
FBR	Famous Brands	ZAE000053328	100,186,058	75.239150387005

Equities for exclusion from index

<i>Ticker</i>	<i>Constituent</i>	<i>ISIN</i>	<i>Free Float</i>
SOL	Sasol	ZAE000006896	88.596465889772
HPB	Hospitality Property B	ZAE000214656	33.134044287945
MPT	Mpact Ltd	ZAE000156501	97.803728912617

LTE	Lighthouse Capital Ltd	MU0461N00015	59.796793582817
LBR	Libstar Holdings	ZAE000250239	43.099999875645
TXT	Textainer Group Holdings	BMG8766E1093	48.361279504895
NY1	Ninety One Ltd	ZAE000282356	53.140000048119
N91	Ninety One Plc	GB00BJHPLV88	29.914120148625
0006DY	Hammerson Dummy Call Line	DUMMY0000006	12.676327718089
HMNN	Hammerson Nil Paid Rights line	GB00BMCZL472	12.676327718089
ZED	Zeder Investments	ZAE000088431	55.171721974337
SAP	Sappi	ZAE000006284	99.599999972995
OCT	Octodec Investments	ZAE000192258	61.020000053720
RCL	RCL Foods	ZAE000179438	23.499999936231
SUR	Spur Corp	ZAE000022653	84.567032435775
APN	Aspen Pharmacare Holdings	ZAE000066692	83.399999957498
MSM	Massmart Holdings	ZAE000152617	46.433282842201
OMN	Omnia Holdings Ltd	ZAE000005153	97.111455799258
MTA	Metair Investments Ord	ZAE000090692	95.769999988843
LEW	Lewis Group	ZAE000058236	98.610000049068

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

Equities for inclusion to index

<i>Ticker</i>	<i>Constituent</i>	<i>ISIN</i>	<i>SII</i>	<i>Free Float</i>
GFI	Gold Fields	ZAE000018123	883,333,518	97.947415372503
ANG	Anglogold Ashanti	ZAE000043485	416,340,715	99.899999857787
BLU	Blue Label Telecoms Ltd.	ZAE000109088	913,655,873	67.529999995961
GLN	Glencore	JE00B4T3BW64	14,586,200,066	4.893688727040
PPH	Pepkor Holdings Ltd	ZAE000259479	3,660,350,881	20.219999996038
PAN	Pan African Resources	GB0004300496	2,234,687,537	75.335766326422
GND	Grindrod	ZAE000072328	762,553,314	56.277944521529
NHM	Northam Platinum	ZAE000030912	509,781,212	67.442533170485

Equities for exclusion from index

<i>Ticker</i>	<i>Constituent</i>	<i>ISIN</i>	<i>Free Float</i>
SOL	Sasol	ZAE000006896	88.596465889772
NPK	Nampak	ZAE000071676	93.280000009974
MPT	Mpact Ltd	ZAE000156501	97.803728912617
COH	Curro Holdings	ZAE000156253	42.899999931811
LTE	Lighthouse Capital Ltd	MU0461N00015	59.796793582817
EPP	EPP N.V.	NL0011983374	51.570000008899
MTH	Motus Holdings	ZAE000261913	85.774575943094
TGO	Tsogo Sun Hotels	ZAE000272522	50.890000015383
PRX	Prosus	NL0013654783	7.514911526052
OCT	Octodec Investments	ZAE000192258	61.020000053720
RCL	RCL Foods	ZAE000179438	23.499999936231
SUR	Spur Corp	ZAE000022653	84.567032435775
TSG	Tsogo Sun Gaming	ZAE000273116	49.272798644321
HCI	Hosken Cons Invest	ZAE000003257	53.400001130568
RES	Resilient REIT Ltd	ZAE000209557	78.305645597466
LEW	Lewis Group	ZAE000058236	98.610000049068

FTSE/JSE All Share Momentum Factor Index (J203MF)

Equities for inclusion to index

<i>Ticker</i>	<i>Constituent</i>	<i>ISIN</i>	<i>SII</i>	<i>Free Float</i>
BLU	Blue Label Telecoms Ltd.	ZAE000109088	913,655,873	67.529999995961
GND	Grindrod	ZAE000072328	762,553,314	56.277944521529
TKG	Telkom SA SOC	ZAE000044897	511,140,239	56.639999927691

Equities for exclusion from index

<i>Ticker</i>	<i>Constituent</i>	<i>ISIN</i>	<i>Free Float</i>
MUR	Murray & Roberts	ZAE000073441	45.470000032694
FFB	Fortress REIT Ltd (B)	ZAE000248506	79.668984609731
ATT	Attacq Limited	ZAE000177218	93.599999963730
EPP	EPP N.V.	NL0011983374	51.570000008899
HMN	Hammerson Plc	GB00BK7YQK64	12.676327718089
TGO	Tsogo Sun Hotels	ZAE000272522	50.890000015383
0006DY	Hammerson Dummy Call Line	DUMMY0000006	12.676327718089
HMNN	Hammerson Nil Paid Rights line	GB00BMCZL472	12.676327718089
SNH	Steinhoff International Holdings N.V.	NL0011375019	33.588881522318
OCT	Octodec Investments	ZAE000192258	61.020000053720
SAC	SA Corporate Real Estate Fund	ZAE000203238	99.593961935597
RCL	RCL Foods	ZAE000179438	23.499999936231
SUR	Spur Corp	ZAE000022653	84.567032435775
TSG	Tsogo Sun Gaming	ZAE000273116	49.272798644321
MSM	Massmart Holdings	ZAE000152617	46.433282842201
HYP	Hyprop Investments Ltd	ZAE000190724	99.700000214151
HCI	Hosken Cons Invest	ZAE000003257	53.400001130568
EMI	Emira Property Fund	ZAE000203063	74.690000041269
VKE	Vukile Property Fund	ZAE000180865	92.320000003179
LEW	Lewis Group	ZAE000058236	98.610000049068

FTSE/JSE All Share Quality Factor Index (J203QF)**Equities for inclusion to index**

<i>Ticker</i>	<i>Constituent</i>	<i>ISIN</i>	<i>SII</i>	<i>Free Float</i>
BLU	Blue Label Telecoms Ltd.	ZAE000109088	913,655,873	67.529999995961
STP	Stenprop Ltd	GG00BFWMR296	298,775,175	17.181351830854
AFH	Alexander Forbes Equity Holdings Proprietary	ZAE000191516	1,401,541,409	46.719999879738
MNK	Montauk Holdings Ltd	ZAE000197455	138,312,713	47.932480378859
PAN	Pan African Resources	GB0004300496	2,234,687,537	75.335766326422

Equities for exclusion from index

<i>Ticker</i>	<i>Constituent</i>	<i>ISIN</i>	<i>Free Float</i>
NPK	Nampak	ZAE000071676	93.280000009974
PPC	PPC Ltd	ZAE000170049	82.289999981615
RNI	Reinet Investments	LU0383812293	75.069999795755
CCO	Capital & Counties Properties PLC	GB00B62G9D36	27.734050352443
MPT	Mpact Ltd	ZAE000156501	97.803728912617
ATT	Attacq Limited	ZAE000177218	93.599999963730
RPL	RDI REIT P.L.C	IM00BH3JLY32	42.482130515404
LTE	Lighthouse Capital Ltd	MU0461N00015	59.796793582817
OCT	Octodec Investments	ZAE000192258	61.020000053720
RCL	RCL Foods	ZAE000179438	23.499999936231
SUR	Spur Corp	ZAE000022653	84.567032435775
HCI	Hosken Cons Invest	ZAE000003257	53.400001130568
RES	Resilient REIT Ltd	ZAE000209557	78.305645597466
LEW	Lewis Group	ZAE000058236	98.610000049068

FTSE/JSE All Share Size Factor Index (J203SF)**Equities for inclusion to index**

<i>Ticker</i>	<i>Constituent</i>	<i>ISIN</i>	<i>SII</i>	<i>Free Float</i>
AHB	Arrowhead Properties B	ZAE000275509	995,341,876	91.560000033597
MNK	Montauk Holdings Ltd	ZAE000197455	138,312,713	47.932480378859

Equities for exclusion from index

<i>Ticker</i>	<i>Constituent</i>	<i>ISIN</i>	<i>Free Float</i>
HPB	Hospitality Property B	ZAE000214656	33.134044287945
NPK	Nampak	ZAE000071676	93.280000009974
PPC	PPC Ltd	ZAE000170049	82.289999981615
MPT	Mpact Ltd	ZAE000156501	97.803728912617
0006DY	Hammerson Dummy Call Line	DUMMY0000006	12.676327718089
HMNN	Hammerson Nil Paid Rights line	GB00BMCZL472	12.676327718089
OCT	Octodec Investments	ZAE000192258	61.020000053720
RCL	RCL Foods	ZAE000179438	23.499999936231
SUR	Spur Corp	ZAE000022653	84.567032435775
LEW	Lewis Group	ZAE000058236	98.61000049068

FTSE/JSE All Share Value Factor Index (J203VF)**Equities for inclusion to index**

<i>Ticker</i>	<i>Constituent</i>	<i>ISIN</i>	<i>SII</i>	<i>Free Float</i>
AHB	Arrowhead Properties B	ZAE000275509	995,341,876	91.560000033597
MNK	Montauk Holdings Ltd	ZAE000197455	138,312,713	47.932480378859
CTK	Cartrack Holdings Ltd	ZAE000198305	300,000,000	19.712000000000
PAN	Pan African Resources	GB0004300496	2,234,687,537	75.335766326422

Equities for exclusion from index

<i>Ticker</i>	<i>Constituent</i>	<i>ISIN</i>	<i>Free Float</i>
NPK	Nampak	ZAE000071676	93.280000009974
PPC	PPC Ltd	ZAE000170049	82.289999981615
CCO	Capital & Counties Properties PLC	GB00B62G9D36	27.734050352443
MPT	Mpact Ltd	ZAE000156501	97.803728912617
RPL	RDI REIT P.L.C	IM00BH3JLY32	42.482130515404
TGO	Tsogo Sun Hotels	ZAE000272522	50.890000015383
OCT	Octodec Investments	ZAE000192258	61.020000053720
RCL	RCL Foods	ZAE000179438	23.499999936231
SUR	Spur Corp	ZAE000022653	84.567032435775
EMI	Emira Property Fund	ZAE000203063	74.690000041269
LEW	Lewis Group	ZAE000058236	98.61000049068

FTSE/JSE All Share Volatility Factor Index (J203VOF)**Equities for inclusion to index**

<i>Ticker</i>	<i>Constituent</i>	<i>ISIN</i>	<i>SII</i>	<i>Free Float</i>
RBP	Royal Bafokeng Platinum	ZAE000149936	258,792,016	58.749999845436
SSW	Sibanye Stillwater	ZAE000259701	2,675,009,860	98.909999983477
LTE	Lighthouse Capital Ltd	MU0461N00015	1,207,790,136	37.297763044490
KIO	Kumba Iron Ore	ZAE000085346	322,085,974	16.791441529832
HAR	Harmony	ZAE000015228	603,145,648	84.609999818610

Equities for exclusion from index

<i>Ticker</i>	<i>Constituent</i>	<i>ISIN</i>	<i>Free Float</i>
SOL	Sasol	ZAE000006896	88.596465889772
SUI	Sun International Ltd	ZAE000097580	75.114426897480
NPK	Nampak	ZAE000071676	93.280000009974
FFB	Fortress REIT Ltd (B)	ZAE000248506	79.668984609731
MPT	Mpact Ltd	ZAE000156501	97.803728912617
COH	Curro Holdings	ZAE000156253	42.899999931811
HMN	Hammerson Plc	GB00BK7YQK64	12.676327718089
MTH	Motus Holdings	ZAE000261913	85.774575943094
TGO	Tsogo Sun Hotels	ZAE000272522	50.890000015383
0006DY	Hammerson Dummy Call Line	DUMMY0000006	12.676327718089

HMNN	Hammerson Nil Paid Rights line	GB00BMCZL472	12.676327718089
RMH	RMB Holdings	ZAE000024501	78.462478715546
CLH	City Lodge Hotels	ZAE000117792	83.053462769553
OCT	Octodec Investments	ZAE000192258	61.020000053720
RCL	RCL Foods	ZAE000179438	23.499999936231
SUR	Spur Corp	ZAE000022653	84.567032435775
TSG	Tsogo Sun Gaming	ZAE000273116	49.272798644321
HCI	Hosken Cons Invest	ZAE000003257	53.400001130568

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