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

**15 March 2021**

The following changes will be made to the FTSE/JSE All Share Factor Indices after close of business on Friday, 19 March 2020 and will be effective at start of business on Tuesday, 23 March 2021.

FTSE/JSE All Share Comprehensive Factor Index (J203CF)

Equities for inclusion to index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float |
| SUI | Sun International Ltd | ZAE000097580 | 263,904,434 | 75.114426897480 |
| RNI | Reinet Investments | LU0383812293 | 195,941,286 | 75.069999795755 |
| COH | Curro Holdings | ZAE000156253 | 597,961,595 | 42.899999931811 |
| AHB | Arrowhead Properties B | ZAE000275509 | 976,956,729 | 91.560000033597 |
| MTH | Motus Holdings | ZAE000261913 | 191,790,720 | 85.774575943094 |
| HCI | Hosken Cons Invest | ZAE000003257 | 85,620,648 | 57.200000401772 |

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| FFA | Fortress REIT Ltd (A) | ZAE000248498 | 98.36999997894 |
| L2D | Liberty Two Degrees | ZAE000260576 | 42.13005629254 |
| AIL | African Rainbow Capital Investments | MU0553S00000 | 43.28774226667 |
| PRX | Prosus | NL0013654783 | 5.27979359913 |
| RMH | RMB Holdings | ZAE000024501 | 78.46247871555 |
| NPN | Naspers | ZAE000015889 | 96.95193381565 |
| RDF | Redefine Properties | ZAE000190252 | 97.82999999790 |
| HYP | Hyprop Investments Ltd | ZAE000190724 | 99.70000021415 |
| EMI | Emira Property Fund | ZAE000203063 | 63.53236593760 |

FTSE/JSE All Share Yield Factor Index (J203DF)

Equities for inclusion to index

NO CONSTITUENT ADDITIONS

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| RMB | RMB Holdings | ZAE000024501 | 78.462478715546 |

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

Equities for inclusion to index

NO CONSTITUENT ADDITIONS

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| RMB | RMB Holdings | ZAE000024501 | 78.462478715546 |

FTSE/JSE All Share Momentum Factor Index (J203MF)

Equities for inclusion to index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float |
| MUR | Murray & Roberts | ZAE000073441 | 444,736,118 | 52.659765762492 |
| FFB | Fortress REIT Ltd (B) | ZAE000248506 | 1,093,213,028 | 79.668984609731 |
| COH | Curro Holdings | ZAE000156253 | 597,961,595 | 42.899999931811 |
| AHB | Arrowhead Properties B | ZAE000275509 | 976,956,729 | 91.560000033597 |
| EPP | EPP N.V. | NL0011983374 | 907,946,792 | 51.570000008899 |
| SNH | Steinhoff International Holdings | NL0011375019 | 4,309,727,144 | 25.378879415202 |
| SAC | SA Corporate Real Estate Fund | ZAE000203238 | 2,514,732,095 | 99.593961935597 |
| TSG | Tsogo Sun Gaming | ZAE000273116 | 1,050,188,300 | 49.272798644321 |
| MSM | Massmart Holdings | ZAE000152617 | 219,138,809 | 46.433282842201 |
| HYP | Hyprop Investments Ltd | ZAE000190724 | 296,275,332 | 99.700000214151 |
| HCI | Hosken Cons Invest | ZAE000003257 | 85,620,648 | 57.200000401772 |
| VKE | Vukile Property Fund | ZAE000180865 | 956,226,628 | 92.320000003179 |

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| RFG | RFG Holdings | ZAE000191979 | 54.962346194190 |
| L2D | Liberty Two Degrees | ZAE000260576 | 42.130056292537 |
| LBR | Libstar Holdings | ZAE000250239 | 43.099999875645 |
| RMH | RMB Holdings | ZAE000024501 | 78.462478715546 |
| ARL | Astral Foods Ltd | ZAE000029757 | 89.559999006862 |

FTSE/JSE All Share Quality Factor Index (J203QF)

Equities for inclusion to index

NO CONSTITUENT ADDITIONS

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| RMB | RMB Holdings | ZAE000024501 | 78.462478715546 |

FTSE/JSE All Share Size Factor Index (J203SF)

Equities for inclusion to index

NO CONSTITUENT ADDITIONS

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| RMB | RMB Holdings | ZAE000024501 | 78.462478715546 |

FTSE/JSE All Share Value Factor Index (J203VF)

Equities for inclusion to index

NO CONSTITUENT ADDITIONS

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| RMB | RMB Holdings | ZAE000024501 | 78.462478715546 |

FTSE/JSE All Share Volatility Factor Index (J203VOF)

Equities for inclusion to index

NO CONSTITUENT ADDITIONS

Equities for exclusion from index

NO CONSTITUENT DELETIONS

For index related enquiries or further information about FTSE please contact:

Client Services in UK: Tel: +44 (0) 20 7448 1810 and

Client Services in US: Tel: +1 212 825 1328 or +1 415 445 5660 and

Client Services in Asia Pacific: Tel: +852 2230 5800 or +65 223 3738.

JSE Securities Exchange, South Africa Tel: +27 11 520 7000

Or, email your enquiries to [info@ftse.com](mailto:info@ftse.com), [indices@jse.co.za](mailto:indices@jse.co.za) or visit our websites at [www.ftse.com](http://www.ftse.com) and [www.ftsejse.co.za](http://www.ftsejse.co.za)