**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

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