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

**13 September 2021**

The following changes will be made to the FTSE/JSE All Share Factor Indices after close of business on Friday, 17 September 2021 and will be effective at start of business on Monday, 20 September 2021.

FTSE/JSE All Share Comprehensive Factor Index (J203CF)

Equities for inclusion to index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float |
| THA | Tharisa PLC | CY0103562118 | 275,000,000 | 38.914704363636% |
| AFH | Alexander Forbes Equity Holdings Proprietary | ZAE000191516 | 1,401,541,409 | 45.249999959152% |
| AIL | African Rainbow Capital Investments Ltd | MU0553S00000 | 1,317,774,987 | 42.499999956940% |
| KRO | Karooooo | SGXZ19450089 | 30,951,106 | 29.066800822347% |
| NPN | Naspers | ZAE000015889 | 435,511,058 | 48.497810129083% |
| BAT | Brait PLC | LU0011857645 | 1,319,992,804 | 60.020372297339% |
| RES | Resilient REIT Ltd | ZAE000209557 | 400,126,254 | 80.890385163279% |
| EMI | Emira Property Fund | ZAE000203063 | 522,667,247 | 63.532365937596% |

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| SUI | Sun International Ltd | ZAE000097580 | 72.100000053049% |
| DRD | DRD Gold | ZAE000058723 | 48.699999970275% |
| GND | Grindrod | ZAE000072328 | 60.164318122991% |

FTSE/JSE All Share Yield Factor Index (J203DF)

Equities for inclusion to index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float |
| RBP | Royal Bafokeng Platinum | ZAE000149936 | 289,016,546 | 59.339999768684% |
| SSW | Sibanye Stillwater | ZAE000259701 | 2,919,030,913 | 98.909999985422% |
| THA | Tharisa PLC | CY0103562118 | 275,000,000 | 38.914704363636% |
| LTE | Lighthouse Capital Ltd | MU0461N00015 | 1,249,091,776 | 46.700000048675% |
| LBR | Libstar Holdings | ZAE000250239 | 681,921,408 | 38.158116455555% |
| MCG | MultiChoice Group | ZAE000265971 | 442,512,678 | 97.543102934556% |
| NY1 | Ninety One Ltd | ZAE000282356 | 300,089,454 | 48.109999893565% |
| N91 | Ninety One Plc | GB00BJHPLV88 | 622,624,622 | 27.713830972353% |
| PAN | Pan African Resources | GB0004300496 | 2,234,687,537 | 74.399414271819% |
| HAR | Harmony | ZAE000015228 | 616,052,197 | 86.150000046181% |
| DTC | Datatec | ZAE000017745 | 201,450,000 | 87.252419955324% |
| OMN | Omnia Holdings Ltd | ZAE000005153 | 169,052,173 | 99.146649833362% |
| MTA | Metair Investments Ord | ZAE000090692 | 198,985,886 | 96.368583649194% |

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| MUR | Murray & Roberts | ZAE000073441 | 52.659765762492% |
| NED | Nedbank Group | ZAE000004875 | 70.095886562880% |
| FFB | Fortress REIT Ltd (B) | ZAE000248506 | 77.946763089618% |
| CCO | Capital & Counties Properties PLC | GB00B62G9D36 | 22.822851510752% |
| LHC | Life Healthcare Group Holdings | ZAE000145892 | 93.954084392628% |
| MSP | MAS Real Estate Inc | VGG5884M1041 | 63.509999984499% |
| TCP | Transaction Capital | ZAE000167391 | 79.196579398715% |
| ATT | Attacq Limited | ZAE000177218 | 93.603508612890% |
| MEI | Mediclinic International plc | GB00B8HX8Z88 | 53.934136930902% |
| BID | BidCorp Ltd | ZAE000216537 | 99.200000207511% |
| EPP | EPP N.V. | NL0011983374 | 53.917038675984% |
| HMN | Hammerson Plc | GB00BK7YQK64 | 12.793096860850% |
| PPH | Pepkor Holdings Ltd | ZAE000259479 | 32.244764323729% |
| BYI | Bytes Technology Group | GB00BMH18Q19 | 22.310980660106% |
| TGA | Thungela Resources | ZAE000296554 | 90.876722213236% |
| LBH | Liberty Hldgs. | ZAE000127148 | 40.026410263202% |
| ABG | Absa Group Limited | ZAE000255915 | 82.830000028876% |
| MTN | MTN Group | ZAE000042164 | 95.400265984633% |
| CLH | City Lodge Hotels | ZAE000117792 | 84.261387891139% |
| SNT | Santam | ZAE000093779 | 35.630000106748% |
| FBR | Famous Brands | ZAE000053328 | 76.398332789978% |
| WBO | Wilson Bayly Holmes-Ovcon | ZAE000009932 | 71.647563418808% |
| NTC | Netcare | ZAE000011953 | 99.960000000250% |
| DSY | Discovery Ltd | ZAE000022331 | 61.329999940938% |
| RDF | Redefine Properties | ZAE000190252 | 93.574812107612% |
| WHL | Woolworths Holdings | ZAE000063863 | 82.864183650470% |
| TSG | Tsogo Sun Gaming | ZAE000273116 | 48.263019117619% |
| GND | Grindrod | ZAE000072328 | 60.164318122991% |
| TFG | The Foschini Group Ltd | ZAE000148466 | 96.874423345908% |
| DGH | Distell Group Holdings | ZAE000248811 | 35.656286058953% |
| KAP | KAP Industrial Holdings Ltd | ZAE000171963 | 97.220000008300% |
| HCI | Hosken Cons Invest | ZAE000003257 | 57.200000401772% |

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

Equities for inclusion to index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float |
| RNI | Reinet Investments | LU0383812293 | 195,941,286 | 69.123629207986% |
| RBP | Royal Bafokeng Platinum | ZAE000149936 | 289,016,546 | 59.339999768684% |
| SSW | Sibanye Stillwater | ZAE000259701 | 2,919,030,913 | 98.909999985422% |
| THA | Tharisa PLC | CY0103562118 | 275,000,000 | 38.914704363636% |
| AFH | Alexander Forbes Equity Holdings Proprietary | ZAE000191516 | 1,401,541,409 | 45.249999959152% |
| MTH | Motus Holdings | ZAE000261913 | 190,875,792 | 84.889999891548% |
| KIO | Kumba Iron Ore | ZAE000085346 | 322,085,974 | 16.740033827117% |
| KRO | Karooooo | SGXZ19450089 | 30,951,106 | 29.066800822347% |
| HAR | Harmony | ZAE000015228 | 616,052,197 | 86.150000046181% |
| BAT | Brait PLC | LU0011857645 | 1,319,992,804 | 60.020372297339% |
| RES | Resilient REIT Ltd | ZAE000209557 | 400,126,254 | 80.890385163279% |

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| MUR | Murray & Roberts | ZAE000073441 | 52.659765762492% |
| BLU | Blue Label Telecoms Ltd. | ZAE000109088 | 64.496886126840% |
| SUI | Sun International Ltd | ZAE000097580 | 72.100000053049% |
| FFA | Fortress REIT Ltd (A) | ZAE000248498 | 99.455700799029% |
| FFB | Fortress REIT Ltd (B) | ZAE000248506 | 77.946763089618% |
| ATT | Attacq Limited | ZAE000177218 | 93.603508612890% |
| GLN | Glencore | JE00B4T3BW64 | 5.927431282682% |
| L2D | Liberty Two Degrees | ZAE000260576 | 39.821019260184% |
| TXT | Textainer Group Holdings | BMG8766E1093 | 30.156860943528% |
| CLH | City Lodge Hotels | ZAE000117792 | 84.261387891139% |
| SAC | SA Corporate Real Estate Fund | ZAE000203238 | 98.650000011234% |
| RDF | Redefine Properties | ZAE000190252 | 93.574812107612% |
| GND | Grindrod | ZAE000072328 | 60.164318122991% |
| HYP | Hyprop Investments Ltd | ZAE000190724 | 99.179999906303% |

FTSE/JSE All Share Momentum Factor Index (J203MF)

Equities for inclusion to index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float |
| SUI | Sun International Ltd | ZAE000097580 | 263,905,660 | 72.100000053049% |
| PPC | PPC Ltd | ZAE000170049 | 1,593,114,301 | 78.025291482209% |
| ATT | Attacq Limited | ZAE000177218 | 751,551,292 | 93.603508612890% |
| THA | Tharisa PLC | CY0103562118 | 275,000,000 | 38.914704363636% |
| HMN | Hammerson Plc | GB00BK7YQK64 | 4,203,744,238 | 11.550995148816% |
| AIL | African Rainbow Capital Investments Ltd | MU0553S00000 | 1,317,774,987 | 42.499999956940% |
| TGO | Tsogo Sun Hotels | ZAE000272522 | 1,477,905,694 | 56.948043803937% |
| KRO | Karooooo | SGXZ19450089 | 30,951,106 | 29.066800822347% |
| ACL | ArcelorMittal South Africa Ltd | ZAE000134961 | 1,138,059,825 | 24.014026854871% |
| CLH | City Lodge Hotels | ZAE000117792 | 609,859,502 | 84.261387891139% |
| ARL | Astral Foods Ltd | ZAE000029757 | 42,922,235 | 89.981556179449% |
| EMI | Emira Property Fund | ZAE000203063 | 522,667,247 | 63.532365937596% |

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| AFH | Alexander Forbes Equity Holdings Proprietary | ZAE000191516 | 45.249999959152% |
| PAN | Pan African Resources | GB0004300496 | 76.842166622182% |
| DRD | DRD Gold | ZAE000058723 | 48.699999970275% |

FTSE/JSE All Share Quality Factor Index (J203QF)

Equities for inclusion to index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float |
| PPC | PPC Ltd | ZAE000170049 | 1,593,114,301 | 78.025291482209% |
| RNI | Reinet Investments | LU0383812293 | 195,941,286 | 69.123629207986% |
| THA | Tharisa PLC | CY0103562118 | 275,000,000 | 38.914704363636% |
| TGO | Tsogo Sun Hotels | ZAE000272522 | 1,477,905,694 | 56.948043803937% |
| KRO | Karooooo | SGXZ19450089 | 30,951,106 | 29.066800822347% |
| SNH | Steinhoff International Holdings N.V. | NL0011375019 | 4,269,609,051 | 27.803860997265% |
| BAT | Brait PLC | LU0011857645 | 1,319,992,804 | 60.020372297339% |
| HCI | Hosken Cons Invest | ZAE000003257 | 85,620,648 | 57.200000401772% |
| RES | Resilient REIT Ltd | ZAE000209557 | 400,126,254 | 80.890385163279% |

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| FFA | Fortress REIT Ltd (A) | ZAE000248498 | 99.455700799029% |
| FFB | Fortress REIT Ltd (B) | ZAE000248506 | 77.946763089618% |
| L2D | Liberty Two Degrees | ZAE000260576 | 39.821019260184% |
| SAC | SA Corporate Real Estate Fund | ZAE000203238 | 98.650000011234% |
| RDF | Redefine Properties | ZAE000190252 | 93.574812107612% |
| HYP | Hyprop Investments Ltd | ZAE000190724 | 99.179999906303% |

FTSE/JSE All Share Size Factor Index (J203SF)

Equities for inclusion to index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float |
| PPC | PPC Ltd | ZAE000170049 | 1,593,114,301 | 78.025291482209% |
| THA | Tharisa PLC | CY0103562118 | 275,000,000 | 38.914704363636% |
| KRO | Karooooo | SGXZ19450089 | 30,951,106 | 29.066800822347% |
| ACL | ArcelorMittal South Africa Ltd | ZAE000134961 | 1,138,059,825 | 24.014026854871% |

Equities for exclusion from index

NO CONSTITUENT DELETIONS

FTSE/JSE All Share Value Factor Index (J203VF)

Equities for inclusion to index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float |
| PPC | PPC Ltd | ZAE000170049 | 1,593,114,301 | 78.025291482209% |
| THA | Tharisa PLC | CY0103562118 | 275,000,000 | 38.914704363636% |
| AFH | Alexander Forbes Equity Holdings Proprietary | ZAE000191516 | 1,401,541,409 | 45.249999959152% |
| KRO | Karooooo | SGXZ19450089 | 30,951,106 | 29.066800822347% |
| ACL | ArcelorMittal South Africa Ltd | ZAE000134961 | 1,138,059,825 | 24.014026854871% |
| SNH | Steinhoff International Holdings N.V. | NL0011375019 | 4,269,609,051 | 27.803860997265% |
| BAT | Brait PLC | LU0011857645 | 1,319,992,804 | 60.020372297339% |
| EMI | Emira Property Fund | ZAE000203063 | 522,667,247 | 63.532365937596% |

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| SUI | Sun International Ltd | ZAE000097580 | 72.100000053049% |
| FFB | Fortress REIT Ltd (B) | ZAE000248506 | 77.946763089618% |
| ATT | Attacq Limited | ZAE000177218 | 93.603508612890% |
| LTE | Lighthouse Capital Ltd | MU0461N00015 | 46.700000048675% |
| L2D | Liberty Two Degrees | ZAE000260576 | 39.821019260184% |
| CLH | City Lodge Hotels | ZAE000117792 | 84.261387891139% |
| GND | Grindrod | ZAE000072328 | 60.164318122991% |

FTSE/JSE All Share Volatility Factor Index (J203VOF)

Equities for inclusion to index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float |
| MTH | Motus Holdings | ZAE000261913 | 190,875,792 | 84.889999891548% |
| KRO | Karooooo | SGXZ19450089 | 30,951,106 | 29.066800822347% |

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| BAT | Brait PLC | LU0011857645 | 60.020372297339% |

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