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

**14 March 2022**

The following changes will be made to the FTSE/JSE All Share Factor Indices after close of business on Friday, 18 March 2022 and will be effective at start of business on Tuesday, 22 March 2022.

FTSE/JSE All Share Comprehensive Factor Index (J203CF)

Equities for inclusion to index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float |
| FFA | Fortress REIT Ltd (A) | ZAE000248498 |  1,191,595,172  | 99.455700799029% |
| FFB | Fortress REIT Ltd (B) | ZAE000248506 |  1,093,213,028  | 77.946763089618% |
| ATT | Attacq Limited | ZAE000177218 |  751,551,292  | 93.603508612890% |
| DRD | DRD Gold | ZAE000058723 |  864,588,711  | 48.699999970275% |
| RDF | Redefine Properties | ZAE000190252 |  7,402,021,075  | 94.768429220539% |
| HYP | Hyprop Investments Ltd | ZAE000190724 |  343,438,921  | 99.179999906303% |

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| AFH | Alexander Forbes Equity Holdings Proprietary | ZAE000191516 | 45.249999959152% |
| NPN | Naspers | ZAE000015889 | 48.497810129083% |
| WBO | Wilson Bayly Holmes-Ovcon | ZAE000009932 | 87.519998576068% |
| SAC | SA Corporate Real Estate Fund | ZAE000203238 | 98.650000011234% |
| HCI | Hosken Cons Invest | ZAE000003257 | 57.200000401772% |

FTSE/JSE All Share Yield Factor Index (J203DF)

NO CONSTITUENT ADDITIONS OR DELETIONS

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

NO CONSTITUENT ADDITIONS OR DELETIONS

FTSE/JSE All Share Momentum Factor Index (J203MF)

Equities for inclusion to index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float |
| PAN | Pan African Resources | GB0004300496 |  2,234,687,537  | 71.156357223944% |
| DRD | DRD Gold | ZAE000058723 |  864,588,711  | 48.699999970275% |
| BAT | Brait PLC | LU0011857645 |  1,319,992,804  | 60.020372297339% |

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| THA | Tharisa PLC | CY0103562118 | 39.012935515151% |
| OCE | Oceana Group | ZAE000025284 | 51.195562701870% |
| MSM | Massmart Holdings | ZAE000152617 | 45.700000130967% |
| GND | Grindrod | ZAE000072328 | 60.164318122991% |
| AEL | Altron Limited A | ZAE000191342 | 56.787184212302% |

FTSE/JSE All Share Quality Factor Index (J203QF)

NO CONSTITUENT ADDITIONS OR DELETIONS

FTSE/JSE All Share Size Factor Index (J203SF)

NO CONSTITUENT ADDITIONS OR DELETIONS

FTSE/JSE All Share Value Factor Index (J203VF)

NO CONSTITUENT ADDITIONS OR DELETIONS

FTSE/JSE All Share Volatility Factor Index (J203VOF)

NO CONSTITUENT ADDITIONS OR DELETIONS

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