**FTSE/ JSE Africa Index Series – Responsible Investment Indices Review**

**11 March 2020**

The following changes will be made to the FTSE/JSE Responsible Investment Indices after close of business on Friday, 20 March 2020 and will be effective at start of business on Monday, 23 March 2020.

FTSE/JSE Responsible Investment (J113)

Equities for inclusion from index

NO CONSTITUENT ADDITIONS

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| JSE | JSE Ltd | ZAE000079711 | 95.699998618746% |
| MSM | Massmart Holdings Ltd | ZAE000152617 | 46.899999807884% |
| KAP | KAP Industrial Holdings Ltd | ZAE000171963 | 97.376499936887% |

FTSE/JSE Responsible Investment Top 30 (J110)

Equities for inclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| MRP | Mr Price Group Ltd | ZAE000200457 | 97.229999858993% |
| BAW | Barloworld Ltd | ZAE000026639 | 99.690000003432% |

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| JSE | JSE Ltd | ZAE000079711 | 95.699998618746% |
| MSM | Massmart Holdings Ltd | ZAE000152617 | 46.899999807884% |

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | ESG Rating Rank |
| SAP | Sappi Ltd | ZAE000006284 | 99.699999949570% | 1 |
| CML | Coronation Fund Managers Ltd | ZAE000047353 | 73.799999921098% | 1 |
| CFR | Compagnie Financiere Richemont AG | CH0045159024 | 97.617497318008% | 2 |
| QLT | Quilter Plc | GB00BDCXV269 | 58.088319631502% | 2 |
| VOD | Vodacom Group Ltd | ZAE000132577 | 32.442972694221% | 3 |

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