**FTSE/ JSE Africa Index Series - Quarterly Review**

**2 June 2021**

All constituent, sector, free float and shares in issue changes will be applied after the close of business on Friday, 18 June 2021 and will be effective on Monday, 21 June 2021.

Classification Changes

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Previous Code & Sub-sector | New Code & Sub-sector |
| EPP | EPP N.V. | NL0011983374 | 35101010 - Real Estate Holding and Development  | 35102045 - Retail REITs |
| EMI | Emira Property Fund | ZAE000203063 | 35102030 - Office REITs | 35102000 - Diversified REITs |
| L4L | Long4life | ZAE000243119 | 30202010 - Asset Managers and Custodians | 40203050 - Recreational Products |
| SBP | Sabvest Capital | ZAE000283511 | 30204000 - Closed End Investments | 30202010 - Asset Managers and Custodians |

Free Float Changes

Due to the Ground Rule applicable to the treatment of free floats at the June review, FTSE/JSE published an appendix to the ICA which is available at this link:

[20210621 June 2021 Quarterly Review ICA Appendix](https://clientportal.jse.co.za/Content/ICANoticeItems/FTSE-JSE-Africa/20210621%20June%202021%20Quarterly%20Review%20ICA%20Appendix.xls)

*Ground Rule 4.3.6:*

*Free float will be calculated using available published information rounded to 12 decimal places.*

*In June, a constituent’s free float will be updated regardless of size. No buffers are applied.*

SWIX Portfolio Weight Changes

Due to the Ground Rule applicable to the treatment of free floats at the June review, FTSE/JSE published an appendix to the ICA which is available at this link:

[20210621 June 2021 Quarterly Review ICA Appendix](https://clientportal.jse.co.za/Content/ICANoticeItems/FTSE-JSE-Africa/20210621%20June%202021%20Quarterly%20Review%20ICA%20Appendix.xls)

*Ground Rule 4.3.6:*

*Free float will be calculated using available published information rounded to 12 decimal places.*

*In June, a constituent’s free float will be updated regardless of size. No buffers are applied.*

Shares in Issue Changes

Due to the Ground Rule applicable to the treatment of shares in issue at the June review, FTSE/JSE published an appendix to the ICA which is available at this link:

[20210621 June 2021 Quarterly Review ICA Appendix](https://clientportal.jse.co.za/Content/ICANoticeItems/FTSE-JSE-Africa/20210621%20June%202021%20Quarterly%20Review%20ICA%20Appendix.xls)

*Ground Rule 6.6.3:*

*In June, a constituent’s shares are updated regardless of size. No buffers are applied*

FTSE/JSE All Share (J203; J303)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| KRO | Karooooo Ltd | SGXZ19450089 | 30,951,106 | 34.3064057226259% | 82 |

Equities for exclusion from index

NO CONSTITUENT DELETIONS

FTSE/JSE Top 40 (J200; J2EQ; J300)

NO CONSTITUENT ADDITIONS OR DELETIONS

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| HAR | Harmony GM Co Ltd | ZAE000015228 | 86.150000046181% | 39 |
| TFG | The Foschini Group Limited | ZAE000148466 | 96.874423345908% | 41 |
| TBS | Tiger Brands Ltd | ZAE000071080 | 87.167489821326% | 42 |
| ANH | Anheuser-Busch InBev SA NV | BE0974293251 | 1.982941436602% | 43 |
| KIO | Kumba Iron Ore Ltd | ZAE000085346 | 16.740033827117% | 45 |

FTSE/JSE Mid Cap (J201)

NO CONSTITUENT ADDITIONS OR DELETIONS

FTSE/JSE Small Cap (J202)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| KRO | Karooooo Ltd | SGXZ19450089 | 30,951,106 | 34.3064057226259% | 82 |

Equities for exclusion from index

NO CONSTITUENT DELETIONS

FTSE/JSE Fledgling (J204)

Equities for inclusion to index

NO CONSTITUENT ADDITIONS

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| HIL | Homechoice Int plc | MT0000850108 | 5.899999417325% |  |

FTSE/JSE Large Cap (J205)

NO CONSTITUENT ADDITIONS OR DELETIONS

FTSE/JSE Large & Mid Cap (J206)

NO CONSTITUENT ADDITIONS OR DELETIONS

FTSE/JSE Shariah Top 40 (J140; J141)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| NRP | NEPI Rockcastle PLC | IM00BDD7WV31 | 608,994,907 | 70.195532357712% | 37 |

*Equities for exclusion from index*

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| MRP | Mr Price Group | ZAE000200457 | 99.910000060052% | 34 |

FTSE/JSE Shariah All Share (J143)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| HMN | Hammerson Plc | GB00BK7YQK64 | 4,057,298,174 | 12.7930968608500% | 55 |
| KRO | Karooooo Ltd | SGXZ19450089 | 30,951,106 | 34.3064057226259% | 82 |
| NRP | NEPI Rockcastle PLC | IM00BDD7WV31 | 608,994,907 | 70.1955323577115% | 35 |
| TRU | Truworths International | ZAE000028296 | 442,963,993 | 93.0893890962374% | 68 |
| WBO | Wilson Bayly Holmes-Ovcon | ZAE000009932 | 59,890,514 | 71.6475634188080% | 108 |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| CSB | Cashbuild Ltd | ZAE000028320 | 80.825637296737% | 105 |
| MRP | Mr Price Group | ZAE000200457 | 99.9100000600512% | 43 |

FTSE/JSE Resource 10 (J210; J310; J3EQ)

NO CONSTITUENT ADDITIONS OR DELETIONS

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| HAR | Harmony GM Co Ltd | ZAE000015228 | 86.150000046181% | 11 |
| EXX | Exxaro Resources Ltd | ZAE000084992 | 69.709999940508% | 12 |
| KIO | Kumba Iron Ore Ltd | ZAE000085346 | 16.740033827117% | 13 |

FTSE/JSE Industrial 25 (J211; J311; J5EQ)

NO CONSTITUENT ADDITIONS OR DELETIONS

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| PPH | Pepkor Holdings Ltd | ZAE000259479 | 32.244764323729% | 23 |
| BAW | Barloworld Ltd | ZAE000026639 | 96.533591539858% | 27 |
| MTH | Motus Holdings Ltd | ZAE000261913 | 84.889999891548% | 28 |

FTSE/JSE Financial 15 (J212; J4EQ)

NO CONSTITUENT ADDITIONS OR DELETIONS

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| RDF | Redefine Properties Ltd | ZAE000190252 | 93.574812107612% | 16 |
| MTM | Momentum Met Hldgs Ltd | ZAE000269890 | 67.700000065978% | 17 |
| FFA | Fortress REIT Ltd A | ZAE000248498 | 99.455700799029% | 18 |
| FFB | Fortress REIT Ltd B | ZAE000248506 | 77.946763089618% | 18 |

FTSE/JSE Financial and Industrial 30 (J213)

NO CONSTITUENT ADDITIONS OR DELETIONS

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| TFG | The Foschini Group Limited | ZAE000148466 | 96.874423345908% | 29 |
| TBS | Tiger Brands Ltd | ZAE000071080 | 87.167489821326% | 30 |
| QLT | Quilter Plc | GB00BDCXV269 | 52.233664231430% | 33 |

FTSE/JSE Alternative Exchange Index (J232)

NO CONSTITUENT ADDITIONS OR DELETIONS

FTSE/JSE ALTX 15 (J233)

NO CONSTITUENT ADDITIONS OR DELETIONS

Index Reserve List

No eligible companies remaining on reserve list

FTSE/JSE Preference Share Index (J251)

NO CONSTITUENT ADDITIONS OR DELETIONS

FTSE/JSE SA Listed Property Index (J253)

NO CONSTITUENT ADDITIONS OR DELETIONS

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| AHB | Arrowhead Prop Ltd B | ZAE000275509 | 89.213996458037% | 21 |
| AHA | Arrowhead Prop Ltd A | ZAE000275491 | 45.449999902740% |   |

FTSE/JSE Capped Property Index (J254)

NO CONSTITUENT ADDITIONS OR DELETIONS

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| SAC | SA Corp Real Estate Ltd | ZAE000203238 | 98.650000011234% | 19 |
| L2D | Liberty Two Degrees LTD | ZAE000260576 | 39.821019260184% | 22 |
| AHB | Arrowhead Prop Ltd B | ZAE000275509 | 89.213996458037% | 23 |
| AHA | Arrowhead Prop Ltd A | ZAE000275491 | 45.449999902740% |  |

FTSE/JSE Dividend+ (J259)

INDEX NOT REVIEWED THIS QUARTER

FTSE/JSE Value Index (J330)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| KRO | Karooooo Ltd | SGXZ19450089 | 30,951,106 | 34.3064057226259% | 82 |

Equities for exclusion from index

NO CONSTITUENT DELETIONS

FTSE/JSE Growth Index (J331)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| KRO | Karooooo Ltd | SGXZ19450089 | 30,951,106 | 34.3064057226259% | 82 |

Equities for exclusion from index

NO CONSTITUENT DELETIONS

FTSE/JSE Shareholder Weighted Top 40 (J400; J430)

NO CONSTITUENT ADDITIONS OR DELETIONS

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| TFG | The Foschini Group Limited | ZAE000148466 | 96.874423345908% | 39 |
| TBS | Tiger Brands Ltd | ZAE000071080 | 87.167489821326% | 40 |
| INP | Investec plc | GB00B17BBQ50 | 50.420352449217% | 43 |
| INL | Investec Ltd | ZAE000081949 | 89.299999957040% | 43 |
| KIO | Kumba Iron Ore Ltd | ZAE000085346 | 16.740033827117% | 44 |
| QLT | Quilter Plc | GB00BDCXV269 | 52.233664231430% | 45 |

FTSE/JSE Shareholder Weighted All Share (J403; J433)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| KRO | Karooooo Ltd | SGXZ19450089 | 30,951,106 | 34.3064057226259% | 82 |

Equities for exclusion from index

NO CONSTITUENT DELETIONS

FTSE/JSE Tradable Property (J800)

NO CONSTITUENT ADDITIONS OR DELETIONS

FTSE/JSE All Property (J803)

NO CONSTITUENT ADDITIONS OR DELETIONS

FTSE/JSE SA REIT (J805)

NO CONSTITUENT ADDITIONS OR DELETIONS

FTSE/JSE SWIX Resource 10 (JSZ0)

NO CONSTITUENT ADDITIONS OR DELETIONS

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| EXX | Exxaro Resources Ltd | ZAE000084992 | 69.709999940508% | 11 |
| KIO | Kumba Iron Ore Ltd | ZAE000085346 | 16.740033827117% | 12 |
| HAR | Harmony GM Co Ltd | ZAE000015228 | 62.547959876848% | 13 |

FTSE/JSE SWIX Industrial 25 (JSZ1)

NO CONSTITUENT ADDITIONS OR DELETIONS

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| PPH | Pepkor Holdings Ltd | ZAE000259479 | 32.244764323729% | 23 |
| BAW | Barloworld Ltd | ZAE000026639 | 96.533591539858% | 27 |
| MTH | Motus Holdings Ltd | ZAE000261913 | 84.889999891548% | 28 |

FTSE/JSE SWIX Financial 15 (JSZ2)

NO CONSTITUENT ADDITIONS OR DELETIONS

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| RDF | Redefine Properties Ltd | ZAE000190252 | 93.574812107612% | 16 |
| MTM | Momentum Met Hldgs Ltd | ZAE000269890 | 67.700000065978% | 17 |
| FFA | Fortress REIT Ltd A | ZAE000248498 | 99.455700799029% | 18 |
| FFB | Fortress REIT Ltd B | ZAE000248506 | 77.946763089618% | 18 |

FTSE/JSE SWIX Financial and Industrial 30 (JSZ3)

NO CONSTITUENT ADDITIONS OR DELETIONS

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| TFG | The Foschini Group Limited | ZAE000148466 | 96.874423345908% | 28 |
| INP | Investec plc | GB00B17BBQ50 | 50.420352449217% | 32 |
| INL | Investec Ltd | ZAE000081949 | 89.299999957040% | 32 |
| QLT | Quilter Plc | GB00BDCXV269 | 52.233664231430% | 33 |

|  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
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