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

**1 June 2022**

All constituent, sector, free float and shares in issue changes will be applied after the close of business on Friday, 17 June 2022 and will be effective Monday, 20 June 2022.

Classification Changes

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Previous Code & Sub-sector | New Code & Sub-sector |
| ANI | Afine Investments | ZAE000303947 | 35102025 - Infrastructure REITs | 35102070 - Other Specialty REITs |

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:

[20220620 June 2022 Quarterly Review ICA Appendix](https://clientportal.jse.co.za/Content/ICANoticeItems/FTSE-JSE-Africa/20220620%20June%202022%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:

[20220620 June 2022 Quarterly Review ICA Appendix](https://clientportal.jse.co.za/Content/ICANoticeItems/FTSE-JSE-Africa/20220620%20June%202022%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:

[20220620 June 2022 Quarterly Review ICA Appendix](https://clientportal.jse.co.za/Content/ICANoticeItems/FTSE-JSE-Africa/20220620%20June%202022%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)

NO CONSTITUENT ADDITIONS OR DELETIONS

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

NO CONSTITUENT ADDITIONS OR DELETIONS

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| TFG | The Foschini Group Limited | ZAE000148466 | 96.899999788537% | 39 |
| PPH | Pepkor Holdings Ltd | ZAE000259479 | 48.469999997962% | 42 |
| SAP | Sappi Ltd | ZAE000006284 | 99.500000032629% | 43 |
| TGA | Thungela Resources Ltd | ZAE000296554 | 89.739944612868% | 44 |
| HAR | Harmony GM Co Ltd | ZAE000015228 | 86.780000071974% | 45 |

FTSE/JSE Mid Cap (J201)

NO CONSTITUENT ADDITIONS OR DELETIONS

FTSE/JSE Small Cap (J202)

NO CONSTITUENT ADDITIONS OR DELETIONS

FTSE/JSE Fledgling (J204)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| APO | Areit Prop Limited | ZAE000306585 | 100,000,000 | 30.000000000000% | 205 |
| DLT | Delta Property Fund Ltd | ZAE000194049 | 714,229,718 | 69.534259704383% | 217 |
| SXM | SableExploration&Mining | ZAE000303319 | 4,351,265 | 74.218003270313% | 247 |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| DKR | Deutsche Konsum REIT-AG | DE000A14KRD3 | 5.000896292399% |  |

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)

NO CONSTITUENT ADDITIONS OR DELETIONS

FTSE/JSE Shariah All Share (J143)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| KIO | Kumba Iron Ore Ltd | ZAE000085346 | 322,085,974 | 16.8000001142551% | 17 |
| CSB | Cashbuild Ltd | ZAE000028320 | 24,989,811 | 90.6282964685087% | 114 |

Equities for exclusion from index

NO CONSTITUENT DELETIONS

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

NO CONSTITUENT ADDITIONS OR DELETIONS

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| EXX | Exxaro Resources Ltd | ZAE000084992 | 68.971523037517% | 11 |
| SAP | Sappi Ltd | ZAE000006284 | 99.500000032629% | 12 |
| TGA | Thungela Resources Ltd | ZAE000296554 | 89.739944612869% | 13 |

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

NO CONSTITUENT ADDITIONS OR DELETIONS

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| NTC | Netcare Limited | ZAE000011953 | 99.940000000375% | 24 |
| PIK | Pick n Pay Stores Ltd | ZAE000005443 | 70.148656565572% | 26 |
| MTH | Motus Holdings Ltd | ZAE000261913 | 82.969199756567% | 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 | 93.524765614653% | 14 |
| TCP | Transaction Capital Ltd | ZAE000167391 | 77.443166347660% | 15 |
| MTM | Momentum Met Hldgs Ltd | ZAE000269890 | 86.100000032321% | 18 |

FTSE/JSE Financial and Industrial 30 (J213)

NO CONSTITUENT ADDITIONS OR DELETIONS

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| PPH | Pepkor Holdings Ltd | ZAE000259479 | 48.469999997962% | 31 |
| RDF | Redefine Properties Ltd | ZAE000190252 | 93.524765614653% | 32 |
| SPP | The Spar Group Ltd | ZAE000058517 | 99.855205820303% | 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

No eligible companies remaining on reserve list

FTSE/JSE Capped Property Index (J254)

NO CONSTITUENT ADDITIONS OR DELETIONS

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| FTB | Fairvest Limited B | ZAE000304796 | 89.390000031804% | 18 |
| FTA | Fairvest Limited A | ZAE000304788 | 87.985198918000% |  |
| L2D | Liberty Two Degrees LTD | ZAE000260576 | 38.175270489684% | 22 |

FTSE/JSE Dividend+ (J259)

INDEX NOT REVIEWED THIS QUARTER

FTSE/JSE Value Index (J330)

NO CONSTITUENT ADDITIONS OR DELETIONS

FTSE/JSE Growth Index (J331)

NO CONSTITUENT ADDITIONS OR DELETIONS

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

NO CONSTITUENT ADDITIONS OR DELETIONS

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| RNI | Reinet Investments S.C.A | LU0383812293 | 69.123629207986% | 41 |
| PPH | Pepkor Holdings Ltd | ZAE000259479 | 48.469999997962% | 42 |
| SAP | Sappi Ltd | ZAE000006284 | 99.500000032629% | 43 |
| RDF | Redefine Properties Ltd | ZAE000190252 | 93.524765614652% | 44 |
| SPP | The Spar Group Ltd | ZAE000058517 | 99.851942966464% | 45 |

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

NO CONSTITUENT ADDITIONS OR DELETIONS

FTSE/JSE Tradable Property (J800)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| IAP | Irongate Group | AU0000046005 | 677,569,754 | 36.040984792837% | 9 |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| LTE | Lighthouse Properties plc | MU0461N00015 | 56.261270860763% | 11 |

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 | 68.971523037517% | 11 |
| SAP | Sappi Ltd | ZAE000006284 | 99.500000032629% | 12 |
| KIO | Kumba Iron Ore Ltd | ZAE000085346 | 16.800000114255% | 13 |

FTSE/JSE SWIX Industrial 25 (JSZ1)

NO CONSTITUENT ADDITIONS OR DELETIONS

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| NTC | Netcare Limited | ZAE000011953 | 99.587176204209% | 24 |
| PIK | Pick n Pay Stores Ltd | ZAE000005443 | 70.148656565571% | 26 |
| MTH | Motus Holdings Ltd | ZAE000261913 | 82.969199756567% | 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 | 93.524765614652% | 14 |
| TCP | Transaction Capital Ltd | ZAE000167391 | 77.443166347660% | 15 |
| MTM | Momentum Met Hldgs Ltd | ZAE000269890 | 86.100000032321% | 18 |

FTSE/JSE SWIX Financial and Industrial 30 (JSZ3)

NO CONSTITUENT ADDITIONS OR DELETIONS

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| PPH | Pepkor Holdings Ltd | ZAE000259479 | 48.469999997962% | 31 |
| RDF | Redefine Properties Ltd | ZAE000190252 | 93.524765614652% | 32 |
| SPP | The Spar Group Ltd | ZAE000058517 | 99.851942966464% | 33 |

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