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

**1 June 2023**

All constituent, sector, free float and shares in issue changes will be applied after the close of business on Thursday, 15 June 2023 and will be effective Monday, 19 June 2023.

Classification Changes

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Previous Code & Sub-sector | New Code & Sub-sector |
| KRO | Karooooo | SGXZ19450089 | 10101015 - Software | 10101010 - Computer Services |
| ORN | Orion Minerals Limited | AU000000ORN1 | 55103025 - Gold Mining | 55102000 - General Mining |

**Update: The new Free Float and new SWIX Portfolio Weight for Hosken Consolidated Inv Ltd (HCI) will change from 58.8000011399120% to 59.4000012707210 %. All the other changes remain the same**

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:

[20230619 June 2023 Quarterly Review ICA Appendix](https://clientportal.jse.co.za/Content/ICANoticeItems/FTSE-JSE-Africa/20230619%20June%202023%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:

[20230619 June 2023 Quarterly Review ICA Appendix](https://clientportal.jse.co.za/Content/ICANoticeItems/FTSE-JSE-Africa/20230619%20June%202023%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:

[20230619 June 2023 Quarterly Review ICA Appendix](https://clientportal.jse.co.za/Content/ICANoticeItems/FTSE-JSE-Africa/20230619%20June%202023%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 |
| HAR | Harmony GM Co Ltd | ZAE000015228 | 87.829999989198% | 36 |
| PPH | Pepkor Holdings Ltd | ZAE000259479 | 56.078089450368% | 42 |
| TBS | Tiger Brands Ltd | ZAE000071080 | 86.559999729382% | 44 |
| LHC | Life Healthc Grp Hldgs Ltd | ZAE000145892 | 93.450000007565% | 45 |
| TFG | The Foschini Group Limited | ZAE000148466 | 96.862079955339% | 46 |

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 |
| PMR | Premier Group Limited | ZAE000320321 | 128,905,800 | 52.871361878209% | 103 |

Equities for exclusion from index

NO CONSTITUENT DELETIONS

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 |
| MTN | MTN Group Ltd | ZAE000042164 | 1,884,269,758 | 95.660000026387% | 8 |
| CLS | Clicks Group Ltd | ZAE000134854 | 243,969,611 | 99.899999840554% | 31 |

Equities for exclusion from index

NO CONSTITUENT DELETIONS

FTSE/JSE Shariah All Share (J143)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| MTN | MTN Group Ltd | ZAE000042164 | 1,884,269,758 | 95.660000026387% | 15 |
| CLS | Clicks Group Ltd | ZAE000134854 | 243,969,611 | 99.899999840554% | 39 |
| TFG | The Foschini Group Limited | ZAE000148466 | 331,027,300 | 96.862079955339% | 56 |

Equities for exclusion from index

NO CONSTITUENT DELETION

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 | 87.829999989198% | 11 |
| EXX | Exxaro Resources Ltd | ZAE000084992 | 68.999271845714% | 12 |
| SAP | Sappi Ltd | ZAE000006284 | 99.500000032629% | 13 |

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

NO CONSTITUENT ADDITIONS OR DELETIONS

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| BAW | Barloworld Ltd | ZAE000026639 | 94.090000322556% | 26 |
| PIK | Pick n Pay Stores Ltd | ZAE000005443 | 70.572485857193% | 28 |
| TXT | Textainer Group Hldgs Ltd | BMG8766E1093 | 24.547759411488% | 29 |

FTSE/JSE Financial 15 (J212; J4EQ)

NO CONSTITUENT ADDITIONS OR DELETIONS

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| MTM | Momentum Met Hldgs Ltd | ZAE000269890 | 86.100000032321% | 16 |
| FFA | Fortress Real Est Inv A | ZAE000248498 | 99.550000022994% | 17 |
| FFB | Fortress Real Est Inv B | ZAE000248506 | 73.205851055774% | 17 |
| NY1 | Ninety One Limited | ZAE000282356 | 80.340000218735% | 18 |
| N91 | Ninety One plc | GB00BJHPLV88 | 33.656490860716% | 18 |

FTSE/JSE Financial and Industrial 30 (J213)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| PPH | Pepkor Holdings Ltd | ZAE000259479 | 3,672,187,103 | 56.078089450368% | 30 |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| TFG | The Foschini Group Limited | ZAE000148466 | 96.899999788537% | 34 |

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| TBS | Tiger Brands Ltd | ZAE000071080 | 86.559999729382% | 32 |
| LHC | Life Healthc Grp Hldgs Ltd | ZAE000145892 | 93.450000007565% | 33 |
| TFG | The Foschini Group Limited | ZAE000148466 | 96.862079955339% | 34 |

FTSE/JSE Alternative Exchange Index (J232)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| CPR | Copper 360 Limited | ZAE000318531 | 629,692,119 | 37.399999919643% | 5 |

Equities for exclusion from index

NO CONSTITUENT DELETIONS

FTSE/JSE ALTX 15 (J233)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| CPR | Copper 360 Limited | ZAE000318531 | 629,692,119 | 37.399999919643% | 2 |

Equities for exclusion from index

NO CONSTITUENT 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 |
| L2D | Liberty Two Degrees LTD | ZAE000260576 | 37.200000082779% | 21 |

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)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| RNI | Reinet Investments S.C.A | LU0383812293 | 195,941,286 | 69.034816378617% | 34 |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| TFG | The Foschini Group Limited | ZAE000148466 | 96.899999788537% | 45 |

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| HAR | Harmony GM Co Ltd | ZAE000015228 | 87.829999989198% | 36 |
| TBS | Tiger Brands Ltd | ZAE000071080 | 86.559999729382% | 43 |
| LHC | Life Healthc Grp Hldgs Ltd | ZAE000145892 | 93.450000007565% | 44 |
| TFG | The Foschini Group Limited | ZAE000148466 | 96.862079955339% | 45 |
| PPH | Pepkor Holdings Ltd | ZAE000259479 | 56.078089450368% | 46 |

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 |
| MLI | Industrials REIT Limited | GG00BFWMR296 | 298,775,175 | 9.336964045512% | 10 |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| VKE | Vukile Property Fund Ltd | ZAE000180865 | 92.208700864582% | 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 |
| HAR | Harmony GM Co Ltd | ZAE000015228 | 87.829999989198% | 11 |
| EXX | Exxaro Resources Ltd | ZAE000084992 | 68.999271845714% | 12 |
| SAP | Sappi Ltd | ZAE000006284 | 99.500000032629% | 13 |

FTSE/JSE SWIX Industrial 25 (JSZ1)

NO CONSTITUENT ADDITIONS OR DELETIONS

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| BAW | Barloworld Ltd | ZAE000026639 | 94.090000322555% | 26 |
| PIK | Pick n Pay Stores Ltd | ZAE000005443 | 70.572485857193% | 28 |
| TXT | Textainer Group Hldgs Ltd | BMG8766E1093 | 24.547759411488% | 29 |

FTSE/JSE SWIX Financial 15 (JSZ2)

NO CONSTITUENT ADDITIONS OR DELETIONS

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| MTM | Momentum Met Hldgs Ltd | ZAE000269890 | 86.100000032321% | 16 |
| FFA | Fortress Real Est Inv A | ZAE000248498 | 99.550000022994% | 17 |
| FFB | Fortress Real Est Inv B | ZAE000248506 | 73.205851055774% | 17 |
| NY1 | Ninety One Limited | ZAE000282356 | 80.340000218735% | 18 |
| N91 | Ninety One plc | GB00BJHPLV88 | 33.656490860716% | 18 |

FTSE/JSE SWIX Financial and Industrial 30 (JSZ3)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| PPH | Pepkor Holdings Ltd | ZAE000259479 | 3,672,187,103 | 56.078089450368% | 30 |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| TFG | The Foschini Group Limited | ZAE000148466 | 96.899999788537% | 34 |

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| TBS | Tiger Brands Ltd | ZAE000071080 | 86.559999729382% | 32 |
| LHC | Life Healthc Grp Hldgs Ltd | ZAE000145892 | 93.450000007565% | 33 |
| TFG | The Foschini Group Limited | ZAE000148466 | 96.862079955339% | 34 |

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