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

**01 June 2016**

The FTSE/JSE Advisory Committee met today (01 June 2016) to approve the quarterly changes to the FTSE/JSE Index series. All constituent, sector, free float and shares in issue changes will be applied after the close of business on Friday, 17 June 2016 and will be effective on Monday, 20 June 2016.

Note 1: Review changes incorporate the changes that occurred as a result of the Bidvest unbundling on 27 May 2016 and 1 June 2016.

Note 2: FTSE/JSE is aware of the potential Illovo Scheme of Arrangement which is expected to be effective with the review on 20 June 2016. Finalisation of the scheme is expected to be announced on 9 June 2016. Should the scheme be effective on 20 June 2016, the combined index changes due to both the scheme and the review will be published on a separate ICA after the announcement.

Classification Changes

NO CHANGES IN CLASSIFICATION

Free Float Changes

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Old FF | New FF |
| ADH | ADvTECH Ltd | ZAE000031035 | 87 | 96 |
| BID | BidCorp Limited\* | ZAE000216537 | 95 | 100 |
| BRN | Brimstone Inv Corp Ltd-N | ZAE000015285 | 43 | 64 |
| BVT | Bidvest Group | ZAE000117321 | 95 | 100 |
| CCO | Capital&Counties Prop plc\* | GB00B62G9D36 | 37 | 44 |
| CIL | Cons Infrastructure Grp Ltd | ZAE000153888 | 74 | 83 |
| DRD | DRD Gold Ltd | ZAE000058723 | 100 | 88 |
| ENX | enX Group LImited | ZAE000195723 | 30 | 20 |
| FVT | Fairvest Property Hldgs | ZAE000203808 | 53 | 58 |
| ILU | Indluplace Properties Ltd | ZAE000201125 | 30 | 21 |
| MMP | Marshall Monteagle plc | JE00B5N88T08 | 39 | 45 |
| MTA | Metair Investments Ltd | ZAE000090692 | 76 | 99 |
| NED | Nedbank Group Ltd\* | ZAE000004875 | 39 | 43 |
| SNT | Santam Limited | ZAE000093779 | 29 | 36 |
| SRE | Sirius Real Estate Ltd | GG00B1W3VF54 | 44 | 37 |
| STP | Stenprop Limited | BMG8465Y1093 | 21 | 26 |
| SVN | Sabvest Ltd -N- | ZAE000012043 | 46 | 36 |
| THA | Tharisa plc | CY0103562118 | 100 | 40 |

*\* Top 40 Constituent*

SWIX Portfolio Weight Changes

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Old Weight | New Weight |
| ADH | ADvTECH Ltd | ZAE000031035 |   | 96 |
| AWA | Arrowhead Properties Ltd | ZAE000203105 | 93 | 75 |
| BID | BidCorp Limited\* | ZAE000216537 | 95 | 100 |
| BRN | Brimstone Inv Corp Ltd-N | ZAE000015285 |   | 64 |
| CCO | Capital&Counties Prop plc\* | GB00B62G9D36 |   | 44 |
| BVT | Bidvest Group | ZAE000117321 | 95 | 100 |
| CIL | Cons Infrastructure Grp Ltd | ZAE000153888 |   | 83 |
| ILU | Indluplace Properties Ltd | ZAE000201125 |   | 21 |
| LON | Lonmin plc | GB00BYSRJ698 | 30 | 41 |
| MTA | Metair Investments Ltd | ZAE000090692 |   | 99 |
| NED | Nedbank Group Ltd\* | ZAE000004875 |   | 43 |
| OML | Old Mutual plc\* | GB00B77J0862 | 57 | 62 |
| SAB | SABMiller Plc | GB0004835483 | 15% | 13% |
| SNT | Santam Limited | ZAE000093779 |   | 36 |
| STP | Stenprop Limited | BMG8465Y1093 |   | 26 |

*Where the Old Weight is blank, the SWIX Portfolio Weight is changing as a result of a Free Float change*

*\* Top 40 Constituent*

Shares in Issue Changes

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Old SII | New SII |
| ACG | Anchor Group Limited | ZAE000193389 | 168,659,191 | 176,557,973 |
| ANG | Anglogold Ashanti Ltd\* | ZAE000043485 | 402,300,534 | 407,716,064 |
| APF | Accelerate Prop Fund Ltd | ZAE000185815 | 801,344,008 | 817,444,008 |
| ASC | Ascendis Health Ltd | ZAE000185005 | 271,539,368 | 284,835,512 |
| AVI | AVI Ltd | ZAE000049433 | 343,953,141 | 347,557,914 |
| CLR | Clover Industries Ltd | ZAE000152377 | 187,731,138 | 190,223,720 |
| CPIP | Capitec Bank Hldgs Pref | ZAE000083838 | 2,007,120 | 1,926,504 |
| DLT | Delta Property Fund Ltd | ZAE000194049 | 679,166,657 | 688,327,947 |
| ENX | enX Group LImited | ZAE000195723 | 562,327,001 | 569,956,695 |
| FFA | Fortress Inc Fund Ltd A\* | ZAE000192787 | 1,091,747,728 | 1,119,708,334 |
| FFB | Fortress Inc Fund Ltd B\* | ZAE000192795 | 986,265,584 | 1,014,226,190 |
| GFI | Gold Fields Ltd | ZAE000018123 | 770,517,918 | 821,532,707 |
| GRT | Growthpoint Prop Ltd\* | ZAE000179420 | 2,711,056,264 | 2,786,093,366 |
| IHL | Inter. Hotel Group Ltd | VGG7396G1046 | 55,000,000 | 56,000,000 |
| ILE | Imbalie Beauty Limited | ZAE000165239 | 648,921,106 | 629,872,558 |
| IPL | Imperial Holdings Ltd | ZAE000067211 | 202,782,278 | 207,341,499 |
| KST | PSG Konsult Limited | ZAE000191417 | 1,278,360,409 | 1,297,990,469 |
| MED | Middle East Diamond Res Ld | ZAE000211876 | 427,911,808 | 435,126,517 |
| MNK | Montauk Holdings Ltd | ZAE000197455 | 135,256,156 | 137,841,756 |
| MRP | Mr Price Group Ltd\* | ZAE000200457 | 253,183,867 | 255,995,880 |
| MZR | Mazor Group Ltd | ZAE000109823 | 121,501,553 | 109,351,442 |
| NEP | New Europe Prop Inv plc | IM00B23XCH02 | 298,590,564 | 302,714,153 |
| RES | Resilient REIT Limited | ZAE000209557 | 385,443,448 | 393,970,580 |
| ROC | Rockcastle Global Real Estate Co Ltd | MU0364N00003 | 912,540,104 | 930,994,319 |
| SFNP | Sasfin Hldgs Ltd Pref | ZAE000060273 | 1,854,727 | 1,825,544 |
| SGL | Sibanye Gold Limited | ZAE000173951 | 913,925,046 | 923,902,469 |
| SNH | Steinhoff Int Hldgs N.V.\* | NL0011375019 | 3,860,402,434 | 3,913,869,855 |
| SPP | The Spar Group Ltd | ZAE000058517 | 172,358,004 | 185,166,384 |
| TRU | Truworths Int Ltd | ZAE000028296 | 440,867,286 | 434,311,478 |
| VIS | Visual International Hldgs Ltd | ZAE000187407 | 215,383,400 | 223,000,126 |
| VKE | Vukile Property Fund Ltd | ZAE000180865 | 646,134,008 | 671,335,926 |

*\* Top 40 Constituent*

FTSE/JSE All Share (J203)

NO CONSTITUENT ADDITIONS OR DELETIONS

FTSE/JSE Top 40 - (Tradeable) (J200)

NO CONSTITUENT ADDITIONS OR DELETIONS

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| NEP | New Europe Prop Inv plc | IM00B23XCH02 | 72 | 37 |
| RES | Resilient REIT Limited | ZAE000209557 | 69 | 40 |
| GFI | Gold Fields Ltd | ZAE000018123 | 100 | 41 |
| TRU | Truworths Int Ltd | ZAE000028296 | 99 | 44 |
| SGL | Sibanye Gold Limited | ZAE000173951 | 79 | 45 |

FTSE/JSE Mid Cap (J201)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| LON | Lonmin plc | GB00BYSRJ698 | 282095229 | 100 | 88 |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| SUI | Sun International Ltd | ZAE000097580 | 90 | 108 |

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| BLU | Blue Label Telecoms Ltd | ZAE000109088 | 55 | 93 |
| IPF | Investec Property Fund Ltd | ZAE000180915 | 60 | 97 |
| CSB | Cashbuild Ltd | ZAE000028320 | 81 | 102 |
| GND | Grindrod Ltd | ZAE000072328 | 61 | 103 |
| AWA | Arrowhead Properties Ltd | ZAE000203105 | 93 | 104 |
| RBP | Royal Bafokeng Platinum Ltd | ZAE000149936 | 36 | 106 |
| EMI | Emira Property Fund Ltd | ZAE000203063 | 87 | 107 |
| ADH | ADvTECH Ltd | ZAE000031035 | 96 | 109 |
| CVH | Capevin Holdings Ltd | ZAE000167714 | 85 | 110 |
| WBO | Wilson Bayly HLM-OVC Ltd | ZAE000009932 | 81 | 111 |

FTSE/JSE Small Cap (J202)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| SUI | Sun International Ltd | ZAE000097580 | 109086988 | 90 | 108 |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| LON | Lonmin plc | GB00BYSRJ698 | 100 | 88 |

FTSE/JSE Fledgling (J204)

NO CONSTITUENT ADDITIONS OR DELETIONS

FTSE/JSE Shariah Top 40 (J140)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| GRT | Growthpoint Prop Ltd | ZAE000179420 | 2786093366 | 96 | 11 |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| MTN | MTN Group Ltd | ZAE000042164 | 95 | 0 |

FTSE/JSE Capped Shariah Top 40 (J141)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| GRT | Growthpoint Prop Ltd | ZAE000179420 | 2786093366 | 96 | 11 |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| MTN | MTN Group Ltd | ZAE000042164 | 95 | 0 |

FTSE/JSE Shariah All Share (J143)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| GRT | Growthpoint Prop Ltd | ZAE000179420 | 2786093366 | 96 | 11 |
| NHM | Northam Platinum Ltd | ZAE000030912 | 509781212 | 68 | 25 |
| ADH | ADvTECH Ltd | ZAE000031035 | 530476148 | 96 | 51 |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| CSB | Cashbuild Ltd | ZAE000028320 | 81 | 0 |
| MTN | MTN Group Ltd | ZAE000042164 | 95 | 0 |
| OCE | Oceana Group Ltd | ZAE000025284 | 25 | 0 |

FTSE/JSE Resource 10 (J210)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| IMP | Impala Platinum Hlgs Ltd | ZAE000083648 | 734778378 | 82 | 10 |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| EXX | Exxaro Resources Ltd | ZAE000084992 | 36 | 12 |

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| KIO | Kumba Iron Ore Ltd | ZAE000085346 | 18 | 11 |
| EXX | Exxaro Resources Ltd | ZAE000084992 | 36 | 12 |
| ASR | Assore Ltd | ZAE000146932 | 24 | 13 |

FTSE/JSE Industrial 25 (J211)

NO CONSTITUENT ADDITIONS OR DELETIONS

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| AVI | AVI Ltd | ZAE000049433 | 93 | 24 |
| TSH | Tsogo Sun Holdings Ltd | ZAE000156238 | 49 | 27 |
| CLS | Clicks Group Ltd | ZAE000134854 | 99 | 28 |

FTSE/JSE Financial 15 (J212)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| REI | Reinet Investments S.C.A | CH0045793657 | 1959412860 | 75 | 12 |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| RMI | Rand Merchant Inv Hldgs Ltd | ZAE000210688 | 47 | 16 |

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| RMI | Rand Merchant Inv Hldgs Ltd | ZAE000210688 | 47 | 16 |
| NEP | New Europe Prop Inv plc | IM00B23XCH02 | 72 | 17 |
| FFB | Fortress Inc Fund Ltd B | ZAE000192795 | 60 | 18 |
| FFA | Fortress Inc Fund Ltd A | ZAE000192787 | 70 | 18 |

FTSE/JSE Financial and Industrial 30 (J213)

NO CONSTITUENT ADDITIONS OR DELETIONS

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| NEP | New Europe Prop Inv plc | IM00B23XCH02 | 72 | 31 |
| FFB | Fortress Inc Fund Ltd B | ZAE000192795 | 60 | 32 |
| FFA | Fortress Inc Fund Ltd A | ZAE000192787 | 70 | 32 |
| RDF | Redefine Properties Ltd | ZAE000190252 | 90 | 33 |

FTSE/JSE Development Capital (J230)

NO CONSTITUENT ADDITIONS OR DELETIONS

FTSE/JSE Venture Capital (J231)

NO CONSTITUENT ADDITIONS OR DELETIONS

FTSE/JSE Alternative Exchange Index (J232)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| GBI | Gold Brands Inv Ltd | ZAE000212791 | 110000000 | 18 | 13 |

FTSE/JSE ALTX 15 (J233)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| GBI | Gold Brands Inv Ltd | ZAE000212791 | 110000000 | 18 | 13 |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| CMO | Chrometco Ltd | ZAE000070249 | 42 | 17 |

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| WEA | WG Wearne Ltd | ZAE000078002 | 44 | 16 |
| CMO | Chrometco Ltd | ZAE000070249 | 42 | 17 |

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 |
| DLT | Delta Property Fund Ltd | ZAE000194049 | 75 | 21 |
| IAP | Investec Australia Prop Fd | AU60INL00018 | 62 | 22 |
| BWN | Balwin Properties Ltd | ZAE000209532 | 35 | 23 |

FTSE/JSE Capped Property Index (J254)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| MSP | MAS Real Estate Inc. | VGG5884M1041 | 345621215 | 52 | 17 |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| REB | Rebosis Property Fund Ltd | ZAE000201687 | 80 | 22 |

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| TDH | Tradehold Ltd | ZAE000152658 | 23 | 19 |
| REB | Rebosis Property Fund Ltd | ZAE000201687 | 80 | 22 |
| APF | Accelerate Prop Fund Ltd | ZAE000185815 | 61 | 23 |

FTSE/JSE Dividend+ (J259)

INDEX NOT REVIEWED THIS QUARTER

FTSE/JSE RAFI 40 (J260)

INDEX NOT REVIEWED THIS QUARTER

FTSE/JSE Rafi All Share (J263)

INDEX NOT REVIEWED THIS QUARTER

FTSE/JSE Capped Rafi All Share (J283)

INDEX NOT REVIEWED THIS QUARTER

FTSE/JSE Capped Top 40 (J300)

NO CONSTITUENT ADDITIONS OR DELETIONS

FTSE/JSE Capped All Share (J303)

NO CONSTITUENT ADDITIONS OR DELETIONS

FTSE/JSE Capped Resource 10 (J310)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| IMP | Impala Platinum Hlgs Ltd | ZAE000083648 | 734778378 | 82 | 10 |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| EXX | Exxaro Resources Ltd | ZAE000084992 | 36 | 12 |

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)

NO CONSTITUENT ADDITIONS OR DELETIONS

FTSE/JSE Shareholder Weighted All Share (J403)

NO CONSTITUENT ADDITIONS OR DELETIONS

FTSE/JSE Equally Weighted Top 40 Index (J2EQ)

NO CONSTITUENT ADDITIONS OR DELETIONS

FTSE/JSE Equally Weighted Resource 10 (J3EQ)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| IMP | Impala Platinum Hlgs Ltd | ZAE000083648 | 734778378 | 82 | 10 |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| EXX | Exxaro Resources Ltd | ZAE000084992 | 36 | 12 |

FTSE/JSE Equally Weighted Financial 15 (J4EQ)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| REI | Reinet Investments S.C.A | CH0045793657 | 1959412860 | 75 | 12 |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| RMI | Rand Merchant Inv Hldgs Ltd | ZAE000210688 | 47 | 16 |

FTSE/JSE Equally Weighted Industrial 25 (J5EQ)

NO CONSTITUENT ADDITIONS OR DELETIONS

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