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

**31 May 2017**

All constituent, sector, free float and shares in issue changes will be applied after the close of business on Thursday, 15 June 2017 and will be effective on Monday, 19 June 2017

Classification Changes

NO CHANGES IN CLASSIFICATION

Free Float Changes

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

[20170619 June 2017 Quarterly Review ICA Appendix](https://www.jse.co.za/content/JSEICANoticeItems/2015/FTSE-JSE-Africa/20170619%20June%202017%20Quarterly%20Review%20ICA%20Appendix.xlsx)

***New Ground Rule:***

*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 change to the treatment of free floats at the June review, FTSE/JSE has published an appendix to the ICA which is available at this link:

[20170619 June 2017 Quarterly Review ICA Appendix](https://www.jse.co.za/content/JSEICANoticeItems/2015/FTSE-JSE-Africa/20170619%20June%202017%20Quarterly%20Review%20ICA%20Appendix.xlsx)

***New Ground Rule:***

*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 change to the treatment of shares in issue at the June review, FTSE/JSE has published an appendix to the ICA which is available at this link:

[20170619 June 2017 Quarterly Review ICA Appendix](https://www.jse.co.za/content/JSEICANoticeItems/2015/FTSE-JSE-Africa/20170619%20June%202017%20Quarterly%20Review%20ICA%20Appendix.xlsx)

***New Ground Rule:***

*In June, a constituent’s shares will be 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 |
| GRP | Greenbay Properties Ltd | MU0461N00007 | 6,302,299,068 | 52.887553542548 | 99 |
| SRE | Sirius Real Estate Ltd | GG00B1W3VF54 | 878,848,593 | 49.736481628526 | 118 |

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

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| CPI | Capitec Bank Hldgs Ltd | ZAE000035861 | 115,626,991 | 45.62320401471 | 35 |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| IMP | Impala Platinum Hlgs Ltd | ZAE000083648 | 92 | 47 |

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| NEP | New Europe Prop Inv plc | IM00B23XCH02 | 69.270000597676 | 40 |
| SPP | The Spar Group Ltd | ZAE000058517 | 99.940000214431 | 41 |
| CLS | Clicks Group Ltd | ZAE000134854 | 95.900000338663 | 43 |
| RES | Resilient REIT Limited | ZAE000209557 | 67.918713564743 | 44 |
| AVI | AVI Ltd | ZAE000049433 | 92.590060658633 | 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 |
| GRP | Greenbay Properties Ltd | MU0461N00007 | 6,302,299,068 | 52.887553542548 | 99 |
| SRE | Sirius Real Estate Ltd | GG00B1W3VF54 | 878,848,593 | 49.736481628526 | 118 |

FTSE/JSE Fledgling (J204)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| SHG | Sea Harvest Group Ltd | ZAE000240198 | 251,362,907 | 35.342983203166 | 154 |
| L4L | Long 4 Life Limited | ZAE000243119 | 405,000,100 | 99.999975308648 | 175 |
| PFF | Premier Food Fishing Ltd | ZAE000238309 | 260,000,000 | 45.000000000000 | 195 |
| AXL | African Phoenix Inv Ltd | ZAE000221370 | 1,427,005,270 | 99.87976785818 | 199 |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| HIL | Homechoice Int plc | MT0000850108 | 29 |  |

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 | ZAE000042164 | 1,884,269,758 | 95.363364527342 |  |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| IMP | Impala Platinum Hlds | ZAE000083648 | 92 |  |

FTSE/JSE Shariah All Share (J143)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| MTN | MTN Group | ZAE000042164 | 1,884,269,758 | 95.363364527342 |  |
| OCE | Oceana Group | ZAE000025284 | 135,526,154 | 26.731714824579 |  |
| RFG | Rhodes Food Group (Pty) Ltd | ZAE000191979 | 253,762,018 | 50.730000893987 |  |
| SAC | SA Corporate Real Estate Fund | ZAE000203238 | 2,417,481,790 | 99.716679768661 |  |

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

NO CONSTITUENT ADDITIONS OR DELETIONS

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| AMS | Anglo American Plat Ltd | ZAE000013181 | 22.310000086546 | 11 |
| EXX | Exxaro Resources Ltd | ZAE000084992 | 53.623348089519 | 12 |
| NHM | Northam Platinum Ltd | ZAE000030912 | 68.540000057907 | 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 | 98.920000891616 | 24 |
| TKG | Telkom SA SOC Ltd | ZAE000044897 | 57.776690815545 | 25 |
| EOH | EOH Holdings Ltd | ZAE000071072 | 84.930000584228 | 28 |

FTSE/JSE Financial 15 (J212; J4EQ)

NO CONSTITUENT ADDITIONS OR DELETIONS

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| NEP | New Europe Prop Inv plc | IM00B23XCH02 | 69.270000597676 | 16 |
| RES | Resilient REIT Limited | ZAE000209557 | 67.918713564743 | 17 |
| BAT | Brait SE | LU0011857645 | 65.179999997467 | 18 |

FTSE/JSE Financial and Industrial 30 (J213)

NO CONSTITUENT ADDITIONS OR DELETIONS

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| CPI | Capitec Bank Hldgs Ltd | ZAE000035861 | 45.623204014710 | 28 |
| LHC | Life Healthc Grp Hldgs Ltd | ZAE000145892 | 94.415521740222 | 30 |
| NEP | New Europe Prop Inv plc | IM00B23XCH02 | 69.270000597676 | 33 |

FTSE/JSE Alternative Exchange Index (J232)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| PEM | Pembury Lifestyle Grp Lt | ZAE000222949 | 343,000,000 | 47.400379008746 | 15 |
| BUC | Buffalo Coal Corp | CA1194421014 | 399,089,930 | 2.000000000000 | 17 |

FTSE/JSE ALTX 15 (J233)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| PEM | Pembury Lifestyle Grp Lt | ZAE000222949 | 343,000,000 | 47.400379008746 | 6 |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| WEA | WG Wearne Ltd | ZAE000078002 | 44 | 16 |

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| WEA | WG Wearne Ltd | ZAE000078002 | 41.951331127657 | 16 |

FTSE/JSE Preference Share Index (J251)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| AXLP | African Phoenix Inv Ld P | ZAE000221388 | 13,523,029 | 100 | 13 |

FTSE/JSE SA Listed Property Index (J253)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| GRP | Greenbay Properties Ltd | MU0461N00007 | 6,302,299,068 | 52.887553542548 | 12 |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| DLT | Delta Property Fund Ltd | ZAE000194049 | 75 | 21 |

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| DLT | Delta Property Fund Ltd | ZAE000194049 | 74.097274558838 | 21 |
| EQU | Equites Prop Fund Ltd | ZAE000188843 | 70.796846533364 | 22 |
| IAP | Investec Australia Prop Fd | AU60INL00018 | 66.780000025804 | 23 |

FTSE/JSE Capped Property Index (J254)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| GRP | Greenbay Properties Ltd | MU0461N00007 | 6,302,299,068 | 52.887553542548 | 16 |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| EMI | Emira Property Fund Ltd | ZAE000203063 | 76 | 23 |

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| REB | Rebosis Property Fund Ltd | ZAE000201687 | *74.810000003611* | 20 |
| SRE | Sirius Real Estate Ltd | GG00B1W3VF54 | 49.736481628526 | 22 |
| CRP | Capital & Regional Plc | GB0001741544 | *8.061621019043* | 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)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| GRP | Greenbay Properties Ltd | MU0461N00007 | 6,302,299,068 | 52.887553542548 | 99 |
| SRE | Sirius Real Estate Ltd | GG00B1W3VF54 | 878,848,593 | 49.736481628526 | 118 |

FTSE/JSE Capped Rafi All Share (J283)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| GRP | Greenbay Properties Ltd | MU0461N00007 | 6,302,299,068 | 52.887553542548 | 99 |
| SRE | Sirius Real Estate Ltd | GG00B1W3VF54 | 878,848,593 | 49.736481628526 | 118 |

FTSE/JSE Value Index (J330)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| GRP | Greenbay Properties Ltd | MU0461N00007 | 6,302,299,068 | 52.887553542548 | 99 |
| SRE | Sirius Real Estate Ltd | GG00B1W3VF54 | 878,848,593 | 49.736481628526 | 118 |

FTSE/JSE Growth Index (J331)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| GRP | Greenbay Properties Ltd | MU0461N00007 | 6,302,299,068 | 52.887553542548 | 99 |
| SRE | Sirius Real Estate Ltd | GG00B1W3VF54 | 878,848,593 | 49.736481628526 | 118 |

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

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| CPI | Capitec Bank Hldgs Ltd | ZAE000035861 | 115,626,991 | 45.62320401471 | 33 |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| IMP | Impala Platinum Hlgs Ltd | ZAE000083648 | 92 | 45 |

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| CLS | Clicks Group Ltd | ZAE000134854 | 95.900000338663 | 41 |
| RES | Resilient REIT Limited | ZAE000209557 | 67.918713564743 | 42 |
| AVI | AVI Ltd | ZAE000049433 | 92.590060658633 | 43 |
| BAT | Brait SE | LU0011857645 | 65.179999997467 | 44 |
| IMP | Impala Platinum Hlgs Ltd | ZAE000083648 | 91.494011817533 | 45 |

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

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| GRP | Greenbay Properties Ltd | MU0461N00007 | 6,302,299,068 | 52.887553542548 | 99 |
| SRE | Sirius Real Estate Ltd | GG00B1W3VF54 | 878,848,593 | 49.736481628526 | 118 |

FTSE/JSE SWIX Resource 10 (JSZ0)

NO CONSTITUENT ADDITIONS OR DELETIONS

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| AMS | Anglo American Plat Ltd | ZAE000013181 | 22.310000086546 | 11 |
| EXX | Exxaro Resources Ltd | ZAE000084992 | 53.623348089519 | 12 |
| NHM | Northam Platinum Ltd | ZAE000030912 | 68.526338707045 | 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 | 98.920000891616 | 24 |
| TKG | Telkom SA SOC Ltd | ZAE000044897 | 57.776690815545 | 25 |
| EOH | EOH Holdings Ltd | ZAE000071072 | 84.930000584228 | 28 |

FTSE/JSE SWIX Financial 15 (JSZ2)

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| RES | Resilient REIT Limited | ZAE000209557 | 67.918713564743 | 16 |
| BAT | Brait SE | LU0011857645 | 65.179999997467 | 17 |
| HYP | Hyprop Inv Ltd | ZAE000190724 | 98.139999907745 | 18 |

FTSE/JSE SWIX Financial and Industrial 30 (JSZ3)

NO CONSTITUENT ADDITIONS OR DELETIONS

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| CPI | Capitec Bank Hldgs Ltd | ZAE000035861 | 45.623204014710 | 28 |
| LHC | Life Healthc Grp Hldgs Ltd | ZAE000145892 | 94.415521740222 | 29 |
| SPP | The Spar Group Ltd | ZAE000058517 | 99.881846200686 | 33 |

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