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

**30 May 2018**

All constituent, sector, free float and shares in issue changes will be applied after the close of business on Friday, 15 June 2018 and will be effective on Monday, 18 June 2018

Classification Changes

NO CHANGES IN CLASSIFICATION

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:

[20180618 June 2018 Quarterly Review ICA Appendix](https://www.jse.co.za/content/JSEICANoticeItems/2015/FTSE-JSE-Africa/20180618%20June%202018%20Quarterly%20Review%20ICA%20Appendix.xlsx)

***Ground Rule 4.3.7:***

*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:

[20180618 June 2018 Quarterly Review ICA Appendix](https://www.jse.co.za/content/JSEICANoticeItems/2015/FTSE-JSE-Africa/20180618%20June%202018%20Quarterly%20Review%20ICA%20Appendix.xlsx)

***Ground Rule 4.3.7:***

*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:

[20180618 June 2018 Quarterly Review ICA Appendix](https://www.jse.co.za/content/JSEICANoticeItems/2015/FTSE-JSE-Africa/20180618%20June%202018%20Quarterly%20Review%20ICA%20Appendix.xlsx)

***Ground Rule 6.6.3:***

*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 |
| SRR | Steinhoff African Rt Ltd | ZAE000247995 | 3,450,000,000 | 20.223651478261% | 38 |

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

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| CLS | Clicks Group Ltd | ZAE000134854 | 253,948,352 | 96.000000031503% | 28 |
| NTC | Netcare Limited | ZAE000011953 | 1,470,682,370 | 99.220000033046% | 33 |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| RNI | Reinet Investments S.C.A | LU0383812293 | 73.860560964166% | 42 |
| IPL | Imperial Holdings Ltd | ZAE000067211 | 79.292758662198% | 44 |

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| AVI | AVI Ltd | ZAE000049433 | 94.83999984133% | 41 |
| RNI | Reinet Investments S.C.A | LU0383812293 | 69.935961395363% | 42 |
| BAW | Barloworld Ltd | ZAE000026639 | 99.659999897599% | 43 |
| IPL | Imperial Holdings Ltd | ZAE000067211 | 78.900000492692% | 44 |
| EXX | Exxaro Resources Ltd | ZAE000084992 | 69.935961395363% | 45 |

FTSE/JSE Mid Cap (J201)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| SRR | Steinhoff African Rt Ltd | ZAE000247995 | 3,450,000,000 | 20.223651478261% | 38 |

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 |
| KP2 | Kore Potash plc | GB00BYP2QJ94 | 859,234,443 | 3.642769124887% | 204 |

FTSE/JSE Large Cap (J205)

NO CONSTITUENT ADDITIONS OR DELETIONS

FTSE/JSE Large & Mid Cap (J206)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| SRR | Steinhoff African Rt Ltd | ZAE000247995 | 3,450,000,000 | 20.223651478261% | 38 |

FTSE/JSE Shariah Top 40 (J140; J141)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| NTC | Netcare Limited | ZAE000011953 | 1,470,682,370 | 99.220000033046% |  |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| IPL | Imperial Holdings Ltd | ZAE000067211 | 79.292758662198% |  |

FTSE/JSE Shariah All Share (J143)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| SRR | Steinhoff African Rt Ltd | ZAE000247995 | 3,450,000,000 | 20.223651478261% |  |
| WBO | Wilson Bayly Holmes-Ovcon | ZAE000009932 | 63,190,064 | 81.050001785091% |  |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| CLS | Clicks Group Ltd | ZAE000134854 | 95.900000338663% |  |
| GND | Grindrod | ZAE000072328 | 56.850000392235% |  |
| IPF | Investec Property Fund ltd | ZAE000180915 | 67.510000592954% |  |
| STP | Stenprop Ltd | GG00BFWMR296 | 31.125012853969% |  |

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

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| AMS | Anglo American Plat Ltd | ZAE000013181 | 269,681,886 | 22.379999967814% | 10 |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| SGL | Sibanye Gold Limited | ZAE000173951 | 70.746715492670% | 12 |

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| KIO | Kumba Iron Ore Ltd | ZAE000085346 | 15.970738918299% | 11 |
| SGL | Sibanye Gold Limited | ZAE000173951 | 73.592002167914% | 12 |
| IMP | Impala Platinum Hlgs Ltd | ZAE000083648 | 91.497164060535% | 13 |

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

NO CONSTITUENT ADDITIONS OR DELETIONS

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| DGH | Distell Group Holdings Ltd | ZAE000248811 | 67.228453780435% | 25 |
| TKG | Telkom SA SOC Ltd | ZAE000044897 | 57.37835521887% | 26 |
| KAP | KAP Industrial Hldgs Ltd | ZAE000171963 | 71.190646421445% | 27 |

FTSE/JSE Financial 15 (J212; J4EQ)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| PSG | PSG Group Ltd | ZAE000013017 | 231,449,404 | 63.277006321433% | 15 |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| FFB | Fortress REIT Ltd B | ZAE000248506 | 80.905390093338% | 19 |
| FFA | Fortress REIT Ltd A | ZAE000248498 | 96.799999975288% |  |

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| ITU | Intu Properties plc | GB0006834344 | 64.590000003417% | 16 |
| RMI | Rand Merchant Inv Hldgs Ltd | ZAE000210688 | 45.815035907546% | 17 |
| HYP | Hyprop Inv Ltd | ZAE000190724 | 98.070000062057% | 18 |

FTSE/JSE Financial and Industrial 30 (J213)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| NTC | Netcare Limited | ZAE000011953 | 1,470,682,370 | 99.220000033046% | 28 |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| IPL | Imperial Holdings Ltd | ZAE000067211 | 79.292758662198% | 37 |

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| NRP | NEPI Rockcastle Plc | IM00BDD7WV31 | 58.868533559184% | 29 |
| MEI | Mediclinic Int plc | GB00B8HX8Z88 | 50.619999915632% | 30 |
| LHC | Life Healthc Grp Hldgs Ltd | ZAE000145892 | 94.390000004802% | 31 |

FTSE/JSE Alternative Exchange Index (J232)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| APH | Alphamin Resources Corp | MU0456S00006 | 692,044,606 | 1.380935166675% | 2 |

FTSE/JSE ALTX 15 (J233)

NO CONSTITUENT ADDITIONS OR DELETIONS

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 |
| HPB | Hospitality Prop Fund B | ZAE000214656 | 40.352000240656% | 20 |
| OCT | Octodec Invest Ltd | ZAE000192258 | 61.093059332800% | 21 |
| STP | Stenprop Limited | GG00BFWMR296 | 30.895146090553% | 23 |

FTSE/JSE Capped Property Index (J254)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| SRE | Sirius Real Estate Ltd | GG00B1W3VF54 | 991,904,506 | 40.543593079347% | 18 |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| L2D | Liberty Two Degrees | ZAE000230553 | 33.013336929815% | 24 |

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| EQU | Equites Prop Fund Ltd | ZAE000188843 | 74.379999854186% | 19 |
| EMI | Emira Property Fund Ltd | ZAE000203063 | 71.204637393320% | 20 |
| CRP | Capital & Regional Plc | GB0001741544 | 8.965797806310% | 21 |

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 |
| SRR | Steinhoff African Rt Ltd | ZAE000247995 | 3,450,000,000 | 20.223651478261% | 38 |

FTSE/JSE Growth Index (J331)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| SRR | Steinhoff African Rt Ltd | ZAE000247995 | 3,450,000,000 | 20.223651478261% | 38 |

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

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| NTC | Netcare Limited | ZAE000011953 | 1,470,682,370 | 99.220000033046% | 33 |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| FFB | Fortress REIT Ltd B | ZAE000248506 | 80.905390093338% | 51 |
| FFA | Fortress REIT Ltd A | ZAE000248498 | 96.7999999752876% |  |

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| AVI | AVI Ltd | ZAE000049433 | 94.839999841330% | 39 |
| BAW | Barloworld Ltd | ZAE000026639 | 99.659999897599% | 41 |
| EXX | Exxaro Resources Ltd | ZAE000084992 | 69.935961395363% | 43 |
| GLN | Glencore plc | JE00B4T3BW64 | 3.172854357127% | 44 |
| PSG | PSG Group Ltd | ZAE000013017 | 63.277006321433% | 45 |

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

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| SRR | Steinhoff African Rt Ltd | ZAE000247995 | 3,450,000,000 | 20.223651478261% | 38 |

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)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| AMS | Anglo American Plat Ltd | ZAE000013181 | 269,681,886 | 22.379999967814% | 10 |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| SGL | Sibanye Gold Limited | ZAE000173951 | 73.592002167915% | 12 |

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| KIO | Kumba Iron Ore Ltd | ZAE000085346 | 15.970738918299% | 11 |
| SGL | Sibanye Gold Limited | ZAE000173951 | 79.529999968396% | 12 |
| IMP | Impala Platinum Hlgs Ltd | ZAE000083648 | 91.497164060535% | 13 |

FTSE/JSE SWIX Industrial 25 (JSZ1)

NO CONSTITUENT ADDITIONS OR DELETIONS

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| DGH | Distell Group Holdings Ltd | ZAE000248811 | 67.228453780435% | 25 |
| TKG | Telkom SA SOC Ltd | ZAE000044897 | 57.378355218870% | 26 |
| KAP | KAP Industrial Hldgs Ltd | ZAE000171963 | 71.190646421445% | 27 |

FTSE/JSE SWIX Financial 15 (JSZ2)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| PSG | PSG Group Ltd | ZAE000013017 | 231,449,404 | 63.277006321433% | 15 |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| FFB | Fortress REIT Ltd B | ZAE000248506 | 80.905390093338% | 18 |
| FFA | Fortress REIT Ltd A | ZAE000248498 | 96.799999975288% |  |

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| RMI | Rand Merchant Inv Hldgs Ltd | ZAE000210688 | 45.815035907546% | 16 |
| HYP | Hyprop Inv Ltd | ZAE000190724 | 98.070000062057% | 17 |
| FFB | Fortress REIT Ltd B | ZAE000248506 | 77.508067580961% | 18 |
| FFA | Fortress REIT Ltd A | ZAE000248498 | 57.082799855579% |  |

FTSE/JSE SWIX Financial and Industrial 30 (JSZ3)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| NTC | Netcare Limited | ZAE000011953 | 1,470,682,370 | 99.220000033046% | 28 |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| IPL | Imperial Holdings Ltd | ZAE000067211 | 79.292758662198% | 37 |

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| NRP | NEPI Rockcastle Plc | IM00BDD7WV31 | 58.868533559184% | 29 |
| MEI | Mediclinic Int plc | GB00B8HX8Z88 | 50.619999915632% | 30 |
| LHC | Life Healthc Grp Hldgs Ltd | ZAE000145892 | 94.390000004802% | 31 |

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