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

**5 June 2020**

All constituent, sector, free float and shares in issue changes will be applied after the close of business on Friday, 19 June 2020 and will be effective on Monday, 22 June 2020.

Classification Changes

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Previous Code & Sub-sector | New Code & Sub-sector |
| ACZ | Arden Capital | MU0548S00026 | 8985 - Equity Inv Instruments | 5753 - Hotels |
| AIL | African Rainbow Cap Inv | MU0553S00000 | 8775 - Specialty Finance | 8985 - Equity Inv Instruments |
| EPE | EPE Capital Partners Ltd | MU0522S00005 | 8775 - Specialty Finance | 8985 - Equity Inv Instruments |
| INL | Investec Ltd | ZAE000081949 | 8775 - Specialty Finance | 8355 - Banks |
| INP | Investec PLC | GB00B17BBQ50 | 8775 - Specialty Finance | 8355 - Banks |
| INPPR | Investec PLC Pref | GB00B4B0Q974 | 8775 - Specialty Finance | 8355 - Banks |
| INPR | Investec Ltd Pref | ZAE000063814 | 8775 - Specialty Finance | 8355 - Banks |
| KST | PSG Konsult Ltd | ZAE000191417 | 8777 - Investment Services | 8775 - Specialty Finance |
| MDI | Master Drilling Group Ltd | ZAE000171948 | 2757 - Industrial Machinery | 1775 - General Mining |

Free Float Changes

**Update: The new Free Float for Lighthouse Capital Ltd has been updated from 74.966531540863 to 59.796793582817 in the Free Float Changes table. This does not impact ranking in any indices.**

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:

[20200622 June 2020 Quarterly Review ICA Appendix](https://www.jse.co.za/content/JSEICANoticeItems/2015/FTSE-JSE-Africa/20200622%20June%202020%20Quarterly%20Review%20ICA%20Appendix.xlsx)

*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

**Update: The new SWIX Free Float for Lighthouse Capital Ltd has been updated from 74.966531540863 to 59.796793582817 in the Free Float Changes table. This does not impact ranking in any indices.**

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:

[20200622 June 2020 Quarterly Review ICA Appendix](https://www.jse.co.za/content/JSEICANoticeItems/2015/FTSE-JSE-Africa/20200622%20June%202020%20Quarterly%20Review%20ICA%20Appendix.xlsx)

*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:

[20200622 June 2020 Quarterly Review ICA Appendix](https://www.jse.co.za/content/JSEICANoticeItems/2015/FTSE-JSE-Africa/20200622%20June%202020%20Quarterly%20Review%20ICA%20Appendix.xlsx)

*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)

Equities for inclusion to index

NO CONSTITUENT ADDITIONS

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| BRN | Brimstone Inv Corp Ltd-N | ZAE000015285 | 74.703033489871% | 169 |

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

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| EXX | Exxaro Resources Ltd | ZAE000084992 | 358,706,754 | 69.730459549697% | 39 |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| RDF | Redefine Properties Ltd | ZAE000190252 | 97.590000019266% | 62 |

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| HAR | Harmony GM Co Ltd | ZAE000015228 | 84.609999818610% | 40 |
| QLT | Quilter Plc | GB00BDCXV269 | 53.286192073140% | 41 |
| PSG | PSG Group Ltd | ZAE000013017 | 70.238797135399% | 42 |
| TBS | Tiger Brands Ltd | ZAE000071080 | 87.159999525021% | 43 |
| KIO | Kumba Iron Ore Ltd | ZAE000085346 | 16.791441529832% | 45 |

FTSE/JSE Mid Cap (J201)

NO CONSTITUENT ADDITIONS OR DELETIONS

FTSE/JSE Small Cap (J202)

Equities for inclusion to index

NO CONSTITUENT ADDITIONS

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| BRN | Brimstone Inv Corp Ltd-N | ZAE000015285 | 74.703033489871% | 169 |

FTSE/JSE Fledgling (J204)

NO CONSTITUENT ADDITIONS OR 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 |
| EXX | Exxaro Resources Ltd | ZAE000084992 | 358,706,754 | 69.730459549697% | 39 |

*Equities for exclusion from index*

NO CONSTITUENT DELETIONS

FTSE/JSE Shariah All Share (J143)

Equities for inclusion to index

NO CONSTITUENT ADDITIONS

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| MEI | Mediclinic Int plc | GB00B8HX8Z88 | 53.949999932858% | 38 |
| ADH | ADvTECH Ltd | ZAE000031035 | 96.375087505021% | 121 |
| COH | Curro Holdings Limited | ZAE000156253 | 42.817252069921% | 123 |

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 | 69.730459549697% | 11 |
| HAR | Harmony GM Co Ltd | ZAE000015228 | 84.609999818610% | 12 |
| KIO | Kumba Iron Ore Ltd | ZAE000085346 | 16.791441529832% | 13 |

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

NO CONSTITUENT ADDITIONS OR DELETIONS

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| IPL | Imperial Logistics Ltd | ZAE000067211 | 89.629999683152% | 26 |
| DCP | Dis-Chem Pharmacies Ltd | ZAE000227831 | 45.693428700073% | 27 |
| PPH | Pepkor Holdings Ltd | ZAE000259479 | 20.219999996038% | 28 |

FTSE/JSE Financial 15 (J212; J4EQ)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| QLT | Quilter Plc | GB00BDCXV269 | 1,873,121,917 | 53.286192073140% | 15 |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| RDF | Redefine Properties Ltd | ZAE000190252 | 97.590000019266% | 21 |

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| PSG | PSG Group Ltd | ZAE000013017 | 70.238797135399% | 16 |
| RMI | Rand Merchant Inv Hldgs Ltd | ZAE000210688 | 48.899999965400% | 17 |
| MTM | Momentum Met Hldgs Ltd | ZAE000269890 | 65.500000054759% | 18 |

FTSE/JSE Financial and Industrial 30 (J213)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| QLT | Quilter Plc | GB00BDCXV269 | 1,873,121,917 | 53.286192073140% | 29 |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| RDF | Redefine Properties Ltd | ZAE000190252 | 97.590000019266% | 46 |

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| PSG | PSG Group Ltd | ZAE000013017 | 70.238797135399% | 30 |
| TBS | Tiger Brands Ltd | ZAE000071080 | 87.159999525021% | 31 |
| MEI | Mediclinic Int plc | GB00B8HX8Z88 | 53.949999932858% | 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)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| LTE | Lighthouse Capital Ltd | MU0461N00015 | 607,790,136 | 74.966531540863% | 16 |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| HPB | Hospitality Prop Fund B | ZAE000214656 | 33.210000147937% | 21 |

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| HPB | Hospitality Prop Fund B | ZAE000214656 | 33.134044287945% | 21 |
| AHB | Arrowhead Prop Ltd B | ZAE000275509 | 91.560000033597% | 22 |
| AHA | Arrowhead Prop Ltd A | ZAE000275491 | 48.344280580748% |  |
| OCT | Octodec Invest Ltd | ZAE000192258 | 61.020000053720% | 23 |

FTSE/JSE Capped Property Index (J254)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| SSS | Stor-Age Prop REIT Ltd | ZAE000208963 | 397,977,121 | 80.619270722925% | 17 |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| SAC | SA Corp Real Estate Ltd | ZAE000203238 | 99.710117006748% | 23 |

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| L2D | Liberty Two Degrees LTD | ZAE000260576 | 42.130056292537% | 18 |
| LTE | Lighthouse Capital Ltd | MU0461N00015 | 74.966531540863% | 19 |
| SAC | SA Corp Real Estate Ltd | ZAE000203238 | 99.593961935597% | 23 |

FTSE/JSE Dividend+ (J259)

INDEX NOT REVIEWED THIS QUARTER

FTSE/JSE Value Index (J330)

Equities for inclusion to index

NO CONSTITUENT ADDITIONS

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| BRN | Brimstone Inv Corp Ltd-N | ZAE000015285 | 74.703033489871% | 169 |

FTSE/JSE Growth Index (J331)

Equities for inclusion to index

NO CONSTITUENT ADDITIONS

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| BRN | Brimstone Inv Corp Ltd-N | ZAE000015285 | 74.703033489871% | 169 |

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

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| EXX | Exxaro Resources Ltd | ZAE000084992 | 358,706,754 | 69.730459549697% | 38 |
| QLT | Quilter Plc | GB00BDCXV269 | 1,873,121,917 | 53.286192073140% | 39 |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| INP | Investec plc | GB00B17BBQ50 | 52.927395322490% | 47 |
| INL | Investec Ltd | ZAE000081949 | 94.300000129506% |  |
| RDF | Redefine Properties Ltd | ZAE000190252 | 97.590000019266% | 62 |

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| PSG | PSG Group Ltd | ZAE000013017 | 70.238797135399% | 40 |
| TBS | Tiger Brands Ltd | ZAE000071080 | 87.159999525021% | 41 |
| KIO | Kumba Iron Ore Ltd | ZAE000085346 | 16.791441529832% | 43 |
| MEI | Mediclinic Int plc | GB00B8HX8Z88 | 53.949999932858% | 44 |
| LHC | Life Healthc Grp Hldgs Ltd | ZAE000145892 | 93.600000025079% | 45 |

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

Equities for inclusion to index

NO CONSTITUENT ADDITIONS

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| BRN | Brimstone Inv Corp Ltd-N | ZAE000015285 | 74.703033489871% | 169 |

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)

NO CONSTITUENT ADDITIONS OR DELETIONS

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| EXX | Exxaro Resources Ltd | ZAE000084992 | 69.730459549697% | 11 |
| KIO | Kumba Iron Ore Ltd | ZAE000085346 | 16.791441529832% | 12 |
| GLN | Glencore plc | JE00B4T3BW64 | 4.418563574363% | 13 |

FTSE/JSE SWIX Industrial 25 (JSZ1)

NO CONSTITUENT ADDITIONS OR DELETIONS

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| IPL | Imperial Logistics Ltd | ZAE000067211 | 89.629999683152% | 26 |
| DCP | Dis-Chem Pharmacies Ltd | ZAE000227831 | 45.693428700073% | 27 |
| PPH | Pepkor Holdings Ltd | ZAE000259479 | 20.219999996038% | 28 |

FTSE/JSE SWIX Financial 15 (JSZ2)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| QLT | Quilter Plc | GB00BDCXV269 | 1,873,121,917 | 53.286192073140% | 14 |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| RDF | Redefine Properties Ltd | ZAE000190252 | 97.590000019266% | 21 |

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| PSG | PSG Group Ltd | ZAE000013017 | 70.238797135399% | 15 |
| RMI | Rand Merchant Inv Hldgs Ltd | ZAE000210688 | 48.899999965400% | 17 |
| MTM | Momentum Met Hldgs Ltd | ZAE000269890 | 65.500000054759% | 18 |

FTSE/JSE SWIX Financial and Industrial 30 (JSZ3)

Equities for inclusion to index

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float | Rank |
| SPP | The Spar Group Ltd | ZAE000058517 | 192,602,355 | 99.812924405831% | 24 |
| PSG | PSG Group Ltd | ZAE000013017 | 232,163,254 | 70.238797135399% | 29 |

Equities for exclusion from index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| INP | Investec plc | GB00B17BBQ50 | 52.927395322490% | 35 |
| INL | Investec Ltd | ZAE000081949 | 94.300000129506% |  |
| RDF | Redefine Properties Ltd | ZAE000190252 | 97.590000019266% | 46 |

Index Reserve List

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float | Rank |
| TBS | Tiger Brands Ltd | ZAE000071080 | 87.159999525021% | 30 |
| MEI | Mediclinic Int plc | GB00B8HX8Z88 | 53.949999932858% | 32 |
| LHC | Life Healthc Grp Hldgs Ltd | ZAE000145892 | 93.600000025079% | 33 |

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