**FTSE/ JSE Africa Index Series – Minimum Variance Indices Review**

**11 March 2021**

The following changes will be made to the FTSE/JSE Minimum Variance Indices after close of business on Friday, 19 March 2021 and will be effective at start of business on Tuesday, 23 March 2021.

FTSE/JSE Top 40 Minimum Variance Index (J700)

Equities for inclusion to index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float |
| GLN | Glencore | JE00B4T3BW64 | 14,586,200,066 | 5.135640038373% |
| PRX | Prosus | NL0013654783 | 1,624,652,070 | 4.231702668498% |
| MRP | Mr Price Group | ZAE000200457 | 257,045,727 | 99.910000060052% |

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| NED | Nedbank Group | ZAE000004875 | 69.540357029290% |
| SLM | Sanlam Ltd. | ZAE000070660 | 74.820000052686% |
| HAR | Harmony Gold Mining Co. Ltd. | ZAE000015228 | 84.609999818610% |
| INL | Investec Ltd. | ZAE000081949 | 89.299999957041% |
| MTN | MTN Group Ltd | ZAE000042164 | 95.400265984633% |

FTSE/JSE All Share Minimum Variance Index (J703)

Equities for inclusion to index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float |
| RMI | Rand Merchant Investment Holdings Ltd | ZAE000210688 | 1,531,807,770 | 48.899999965400% |
| RPL | RDI REIT P.L.C | IM00BH3JLY32 | 380,315,623 | 28.398392510650% |
| TGO | Tsogo Sun Hotels | ZAE000272522 | 1,474,118,945 | 61.522689301813% |
| PRX | Prosus | NL0013654783 | 1,624,652,070 | 4.231702668498% |
| SBK | Standard Bank Group | ZAE000109815 | 1,619,929,317 | 78.900000000247% |
| FSR | Firstrand Limited | ZAE000066304 | 5,609,488,001 | 87.400000001319% |
| EMI | Emira Property Fund | ZAE000203063 | 522,667,247 | 63.532365937596% |

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| AMS | Anglo American Platinum | ZAE000013181 | 22.719999814893% |
| SUI | Sun International Ltd. | ZAE000097580 | 75.114426897480% |
| SSW | Sibanye Stillwater | ZAE000259701 | 98.909999983477% |
| BYI | Bytes Technology Group | GB00BMH18Q19 | 45.500723011580% |
| IPL | Imperial Logistics Ltd | ZAE000067211 | 89.629999683152% |
| MTN | MTN Group Ltd. | ZAE000042164 | 95.400265984633% |
| RMH | RMB Holdings Ltd. | ZAE000024501 | 78.462478715546% |

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