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

**9 September 2021**

The following changes will be made to the FTSE/JSE Minimum Variance Indices after close of business on Friday, 17 September 2021 and will be effective at start of business on Monday, 20 September 2021.

FTSE/JSE Top 40 Minimum Variance Index (J700)

Equities for inclusion to index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float |
| SLM | Sanlam | ZAE000070660 | 2,226,974,408 | 78.650000000000% |

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| AGL | Anglo American PLC | GB00B1XZS820 | 90.876722213236% |

FTSE/JSE All Share Minimum Variance Index (J703)

Equities for inclusion to index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float |
| ACL | ArcelorMittal South Africa Ltd | ZAE000134961 |  1,138,059,825  | 24.014026854871% |
| AHB | Arrowhead Properties B | ZAE000275509 |  951,422,029  | 89.213996458037% |
| N91 | Ninety One Plc | GB00BJHPLV88 |  622,624,622  | 27.713830972353% |
| NRP | NEPI Rockcastle PLC | IM00BDD7WV31 |  608,994,907  | 70.195532357712% |
| NY1 | Ninety One Ltd | ZAE000282356 |  300,089,454  | 48.109999893565% |
| PPC | PPC Ltd | ZAE000170049 |  1,593,114,301  | 78.025291482209% |
| THA | Tharisa PLC | CY0103562118 |  275,000,000  | 38.914704363636% |
| TXT | Textainer Group Holdings | BMG8766E1093 |  58,032,164  | 29.341564791552% |

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| HYP | Hyprop Investments Ltd. | ZAE000190724 | 99.179999906303% |
| MKR | Montauk Renewables Inc | US61218C1036 | 43.632705548349% |
| SAC | SA Corporate Real Estate Fund | ZAE000203238 | 98.650000011234% |
| SAP | Sappi Ltd. | ZAE000006284 | 99.600000027744% |
| TGA | Thungela Resources | ZAE000296554 | 90.876722213236% |
| TKG | Telkom SA SOC | ZAE000044897 | 56.855840496643% |

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