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

**9 September 2022**

The following changes will be made to the FTSE/JSE Minimum Variance Indices after close of business on Friday, 16 September 2022 and will be effective at start of business on Monday, 19 September 2022.

FTSE/JSE Top 40 Minimum Variance Index (J700)

Equities for inclusion to index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float |
| AGL | Anglo American | GB00B1XZS820 | 1,337,577,913 | 90.944954013082% |
| CPI | Capitec Bank Hldgs Ltd | ZAE000035861 | 116,099,843 | 73.060000324665% |
| INL | Investec Ltd | ZAE000081949 | 310,407,870 | 92.299999872376% |
| INP | Investec PLC | GB00B17BBQ50 | 696,082,618 | 95.075471486633% |
| WHL | Woolworths Holdings | ZAE000063863 | 1,024,671,335 | 91.100000058670% |

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| BID | BidCorp Ltd | ZAE000216537 | 99.099999972570% |
| BHG | BHP Group Ltd | AU000000BHP4 | 4.920469548291% |
| OMU | Old Mutual Ltd | ZAE000255360 | 95.858000003007% |

FTSE/JSE All Share Minimum Variance Index (J703)

Equities for inclusion to index

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Ticker | Constituent | ISIN | SII | Free Float |
| SUI | Sun International Ltd | ZAE000097580 | 263,905,660 | 71.440000187946% |
| RBP | Royal Bafokeng Platinum | ZAE000149936 | 290,334,425 | 25.737215404962% |
| TCP | Transaction Capital | ZAE000167391 | 721,110,391 | 77.443166347660% |
| S32 | South32 | AU000000S320 | 4,628,431,584 | 3.392203656092% |
| MTH | Motus Holdings | ZAE000261913 | 178,284,987 | 82.969199756567% |
| BYI | Bytes Technology Group | GB00BMH18Q19 | 239,482,333 | 17.812875852795% |
| MTN | MTN Group | ZAE000042164 | 1,884,269,758 | 95.470000001985% |
| SNH | Steinhoff International Holdings NV | NL0011375019 | 4,269,609,051 | 27.689397714835% |
| DSY | Discovery Ltd | ZAE000022331 | 668,963,471 | 78.469999969254% |
| TSG | Tsogo Sun Gaming | ZAE000273116 | 1,050,188,300 | 48.362862450477% |
| GRT | Growthpoint Prop Ltd | ZAE000179420 | 3,430,787,066 | 98.856277371777% |
| CPI | Capitec Bank Hldgs Ltd | ZAE000035861 | 116,099,843 | 73.060000324665% |
| KAP | KAP Industrial Holdings Ltd | ZAE000171963 | 2,537,100,574 | 97.239999986362% |
| INP | Investec PLC | GB00B17BBQ50 | 696,082,618 | 95.075471486633% |
| RES | Resilient REIT Ltd | ZAE000209557 | 375,521,874 | 81.069999970559% |
| TKG | Telkom SA SOC | ZAE000044897 | 511,140,239 | 56.036643595184% |
| VKE | Vukile Property Fund | ZAE000180865 | 980,226,628 | 92.208700864582% |

Equities for exclusion from index

|  |  |  |  |
| --- | --- | --- | --- |
| Ticker | Constituent | ISIN | Free Float |
| BAW | Barloworld Ltd. | ZAE000026639 | 95.090000108742% |
| PPC | PPC Ltd | ZAE000170049 | 77.530000027286% |
| ATT | Attacq Limited | ZAE000177218 | 93.411303988551% |
| ZED | Zeder Investments | ZAE000088431 | 50.653513256779% |
| ACL | ArcelorMittal South Africa Ltd | ZAE000134961 | 24.021502296683% |
| ABG | Absa Group Limited | ZAE000255915 | 97.883573502865% |
| BHG | BHP Group Ltd | AU000000BHP4 | 4.920469548291% |
| OMU | Old Mutual Ltd | ZAE000255360 | 95.858000003007% |
| MRP | Mr. Price Group Ltd. | ZAE000200457 | 99.809999915998% |
| TRU | Truworths International Ltd. | ZAE000028296 | 93.089389096237% |
| MSM | Massmart Holdings Ltd. | ZAE000152617 | 45.799999761795% |
| TFG | The Foschini Group Ltd | ZAE000148466 | 96.899999788537% |

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