

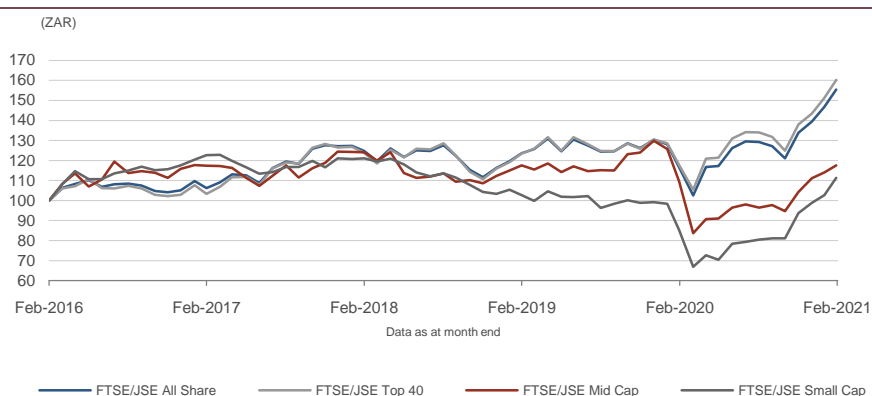
FTSE/JSE All-Share Index

Data as at: 26 February 2021

The FTSE/JSE Africa Index Series is designed to represent the performance of South African companies, providing investors with a comprehensive and complementary set of indexes, which measure the performance of the major capital and industry segments of the South African market.

The FTSE/JSE All-Share Index represents 99% of the full market capital value i.e. before the application of any investability weightings, of all ordinary securities listed on the main board of the JSE, subject to minimum freefloat and liquidity criteria.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (ZAR)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE/JSE All Share	16.1	20.3	11.4	33.2	24.5	55.4	7.6	9.2	29.8	23.3	15.3
FTSE/JSE Top 40	16.2	19.6	11.7	36.1	29.4	60.3	9.0	9.9	30.3	24.1	15.7
FTSE/JSE Mid Cap	12.8	21.9	5.8	7.4	-5.2	17.6	-1.8	3.3	32.6	24.1	19.3
FTSE/JSE Small Cap	18.7	38.3	12.6	30.4	-8.1	11.3	-2.8	2.2	30.1	22.6	18.3

* Compound annual returns measured over 3 and 5 years respectively

** Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

Year-on-Year Performance - Total Return

Index % (ZAR)	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
FTSE/JSE All Share	2.6	26.7	21.4	10.9	5.1	2.6	21.0	-8.5	12.0	7.0
FTSE/JSE Top 40	2.2	26.1	22.8	9.2	7.5	-1.6	23.1	-8.3	12.4	10.0
FTSE/JSE Mid Cap	4.7	29.5	13.0	19.6	-7.5	26.9	7.4	-9.7	15.6	-14.4
FTSE/JSE Small Cap	1.1	28.9	26.3	20.6	-3.9	20.9	3.0	-14.6	-4.1	-0.3

FEATURES

Coverage

The FTSE/JSE All-Share Index represents 99% of the full market capital value i.e. before the application of any investability weightings, of all ordinary securities listed on the main board of the JSE, subject to minimum freefloat and liquidity criteria.

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are selected and weighted to ensure that the index is investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

The index uses a transparent, rules-based construction process. Index Rules are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, both real time and end-of-day.

Industry Classification Benchmark

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Return/Risk Ratio and Drawdown - Total Return

Index (ZAR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE/JSE All Share	0.8	0.3	0.6	0.8	-30.6	-35.2	-35.2	-35.2
FTSE/JSE Top 40	0.9	0.4	0.6	0.8	-30.4	-34.6	-34.6	-34.6
FTSE/JSE Mid Cap	-0.1	-0.1	0.2	0.6	-36.0	-42.3	-42.3	-42.3
FTSE/JSE Small Cap	0.8	-0.1	0.1	0.6	-32.6	-50.1	-51.3	-51.3

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
 Drawdown - based on daily data

Top 10 Constituents

Constituent	ICB Sector	Net MCap (ZARm)	Wgt %
Naspers	Software & Computer Services	1,485,419	18.17
BHP Group Plc	Mining	1,007,411	12.32
Compagnie Financiere Richemont AG	Personal Goods	745,306	9.12
Anglo American	Mining	717,272	8.77
Firststrand Limited	Banks	246,703	3.02
Sibanye Stillwater	Mining	202,576	2.48
Impala Platinum Hlds	Mining	191,213	2.34
Mondi Plc	General Industrials	176,941	2.16
Standard Bank Group	Banks	169,991	2.08
Prosus	Software & Computer Services	151,321	1.85
Totals		5,094,154	62.31

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (ZARm)	Wgt %
0500	Oil & Gas	1	12,780	0.16
1300	Chemicals	3	122,742	1.50
1700	Basic Resources	17	2,773,453	33.92
2300	Construction & Materials	3	11,913	0.15
2700	Industrial Goods & Services	12	305,157	3.73
3300	Automobiles & Parts	1	3,459	0.04
3500	Food & Beverage	8	106,805	1.31
3700	Personal & Household Goods	2	883,746	10.81
4500	Health Care	5	125,535	1.54
5300	Retail	18	472,148	5.77
5500	Media	1	56,396	0.69
5700	Travel & Leisure	5	13,144	0.16
6500	Telecommunications	4	219,609	2.69
8300	Banks	7	705,150	8.62
8500	Insurance	6	254,622	3.11
8600	Real Estate	26	230,013	2.81
8700	Financial Services	17	226,107	2.77
9500	Technology	5	1,652,964	20.22
Totals		141	8,175,743	100.00

INFORMATION

Index Universe

All ordinary securities listed on the main board of the JSE

Index Launch

24 June 2002

Base Date

21 June 2002

Base Value

10815.08

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day indices available

End-of-Day Distribution

Via FTP and email

Currency

ZAR

Review Dates

March, June, September and December

History

JSE: June 1995 to 21 June 2002

FTSE: From 21 June 2002 onwards

Index Characteristics

Attributes	FTSE/JSE All Share
Number of constituents	141
Net MCap (ZARm)	8,175,743
Dividend Yield %	2.64
Constituent Sizes (Net MCap ZARm)	
Average	57,984
Largest	1,485,419
Smallest	1,493
Median	10,280
Weight of Largest Constituent (%)	18.17
Top 10 Holdings (% Index MCap)	62.31



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