

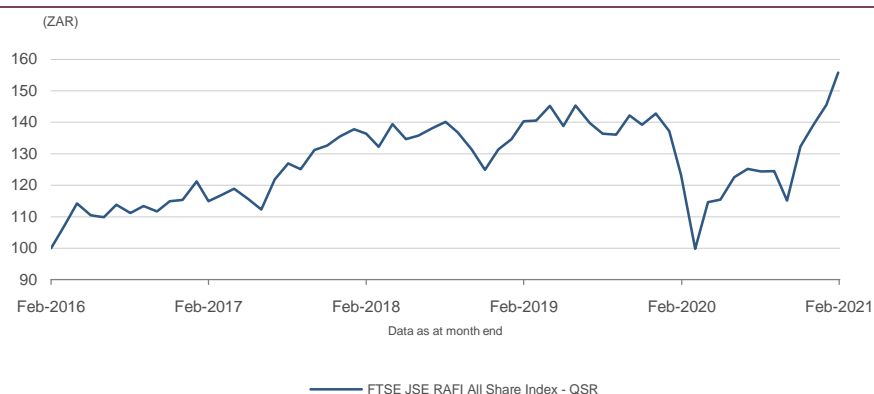
FTSE/JSE RAFI™ All Share Index – QSR

Data as at: 26 February 2021

The FTSE/JSE RAFI® All-Share Index - QSR was launched in association with Research Affiliates®, LLC. As part of FTSE Group's range of alternative weighted indices, the FTSE RAFI Index Series selects and weights index constituents using four fundamental factors, rather than market capitalisation. The factors are dividends, cash flows, sales and book value.

The FTSE/JSE RAFI All-Share Index - QSR comprises the constituents of the FTSE/JSE All-Share Index weighted by RAFI fundamental values. Weighting changes and constituent additions arising from the annual review will be implemented in four stages, using data as of the close of the last business day of February and the close of the first Friday of June, September and December.

5-Year Performance - Total Return



Index Characteristics

Attributes	FTSE JSE RAFI All Share Index - QSR
Number of constituents	141
Dividend Yield %	3.81
Constituent (Wgt %)	
Average	0.71
Largest	12.26
Median	0.17
Top 10 Holdings (Wgt %)	52.80

FEATURES

Coverage

Constituents of the FTSE/JSE All-Share Index, weighted by RAFI fundamental score.

Objective

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

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

Freely available index rules are overseen by an independent committee of leading market professionals.

Availability

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

Industry Classification Benchmark (ICB)

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

Methodology

See www.ftserussell.com for a full explanation of the FTSE RAFI methodology.

Top 10 Constituents - FTSE/JSE RAFI All-Share Index - QSR

Constituent	ICB Sector	FTSE JSE RAFI All Share Index - QSR (Wgt %)	FTSE/JSE All Share (Wgt %)	Diff %
BHP Group Plc	Mining	12.26	12.32	-0.06
Anglo American	Mining	9.00	8.77	0.23
Compagnie Financiere Richemont AG	Personal Goods	6.66	9.12	-2.46
Sasol	Chemicals	5.37	1.28	4.09
Standard Bank Group	Banks	4.54	2.08	2.46
Absa Group Limited	Banks	3.40	1.06	2.34
Firstrand Limited	Banks	3.05	3.02	0.03
MTN Group	Mobile Telecommunications	2.97	1.60	1.37
Mondi Plc	General Industrials	2.78	2.16	0.62
Naspers	Software & Computer Services	2.76	18.17	-15.41
Totals		52.79	59.58	

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE JSE RAFI All Share Index - QSR		FTSE/JSE All Share		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
0500	Oil & Gas	1	0.03	1	0.16	-0.13
1300	Chemicals	3	5.61	3	1.50	4.11
1700	Basic Resources	16	29.53	17	33.92	-4.40
2300	Construction & Materials	4	0.13	3	0.15	-0.01
2700	Industrial Goods & Services	14	5.40	12	3.73	1.67
3300	Automobiles & Parts	1	0.03	1	0.04	-0.01
3500	Food & Beverage	8	1.57	8	1.31	0.27
3700	Personal & Household Goods	2	8.82	2	10.81	-1.99
4500	Health Care	5	2.49	5	1.54	0.95
5300	Retail	19	9.03	18	5.77	3.25
5500	Media	1	1.10	1	0.69	0.41
5700	Travel & Leisure	6	0.14	5	0.16	-0.02
6500	Telecommunications	4	5.10	4	2.69	2.42
8300	Banks	7	14.98	7	8.62	6.35
8500	Insurance	6	5.32	6	3.11	2.21
8600	Real Estate	26	4.54	26	2.81	1.73
8700	Financial Services	13	2.74	17	2.77	-0.02
9500	Technology	5	3.42	5	20.22	-16.79
Totals		141	100.00	141	100.00	

INFORMATION

Index Universe

FTSE/JSE All-Share Index

Index Launch

18 March 2013

Base Date

21 December 2012

Base Value

5000

Index Calculation

Real-time and end-of-day indices available

End-of-Day Distribution

Via FTP and email

Currency

USD, EUR, GBP, JPY, AUD, Local

Review Dates

Annually in March with implementation in March, June, September & December.



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