

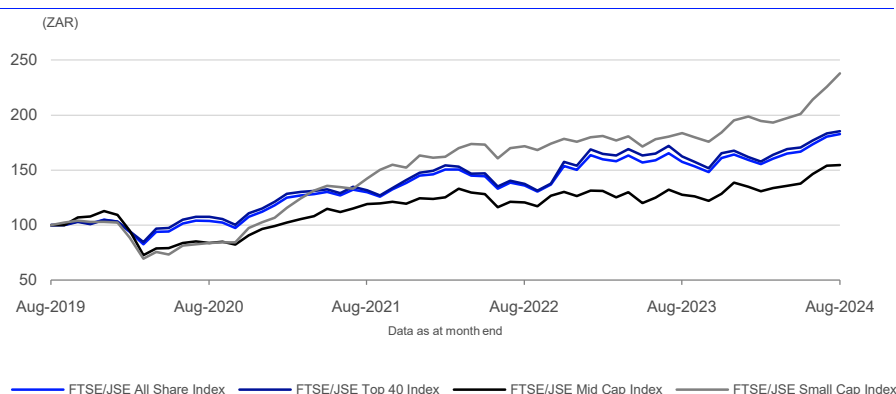
# FTSE/JSE All Share Index

Data as at: 30 August 2024

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 Index	9.6	17.7	11.4	16.1	40.6	82.8	12.0	12.8	14.8	16.1	16.7
FTSE/JSE Top 40 Index	8.6	17.4	10.5	14.1	40.7	85.3	12.1	13.1	15.7	17.0	17.0
FTSE/JSE Mid Cap Index	12.3	18.3	11.5	21.3	29.7	54.7	9.1	9.1	15.8	16.5	19.9
FTSE/JSE Small Cap Index	18.4	22.2	21.8	29.6	67.2	137.9	18.7	18.9	11.8	13.1	19.2

\* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE/JSE All Share Index	10.9	5.1	2.6	21	-8.5	12	7	29.2	3.6	9.3
FTSE/JSE Top 40 Index	9.2	7.5	-1.6	23.1	-8.3	12.4	10	28.4	4.2	9
FTSE/JSE Mid Cap Index	19.6	-7.5	26.9	7.4	-9.7	15.6	-14.4	28.9	1.6	9.7
FTSE/JSE Small Cap Index	20.6	-3.9	20.9	3	-14.6	-4.1	-0.3	59.1	7.6	11.2

## 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 methodologies 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 (ICB)

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 Index	1.1	0.8	0.8	0.6	-6.7	-15.6	-35.2	-35.2
FTSE/JSE Top 40 Index	0.9	0.7	0.8	0.6	-7.3	-17.2	-34.6	-34.6
FTSE/JSE Mid Cap Index	1.3	0.6	0.5	0.4	-6.8	-14.6	-42.3	-42.3
FTSE/JSE Small Cap Index	2.4	1.5	1.0	0.6	-7.0	-8.7	-39.2	-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 and Computer Services	652,207	10.21
Firststrand Limited	Banks	435,038	6.81
Standard Bank Group	Banks	320,530	5.02
Capitec Bank Hldgs Ltd	Banks	249,067	3.90
Gold Fields	Precious Metals and Mining	218,536	3.42
Prosus	Software and Computer Services	214,171	3.35
Anglo American	Industrial Metals and Mining	212,600	3.33
British American Tobacco PLC	Tobacco	169,440	2.65
Compagnie Financiere Richemont AG	Personal Goods	165,471	2.59
AngloGold Ashanti Plc	Precious Metals and Mining	161,836	2.53
Totals		2,798,895	43.84

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (ZARm)	Wgt %
1010	Technology	6	885,792	13.87
1510	Telecommunications	5	267,752	4.19
2010	Health Care	4	135,917	2.13
3010	Banks	7	1,373,385	21.51
3020	Financial Services	11	228,566	3.58
3030	Insurance	6	378,640	5.93
3510	Real Estate	19	308,220	4.83
4020	Consumer Products and Services	3	188,125	2.95
4040	Retailers	9	290,653	4.55
4050	Travel and Leisure	4	23,095	0.36
4510	Food, Beverage and Tobacco	8	336,889	5.28
4520	Personal Care, Drug and Grocery Stores	6	438,824	6.87
5010	Construction and Materials	3	24,267	0.38
5020	Industrial Goods and Services	8	223,361	3.50
5510	Basic Resources	18	1,125,791	17.63
5520	Chemicals	3	101,272	1.59
6010	Energy	3	54,421	0.85
Totals		123	6,384,970	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 indexes available

End-of-Day Distribution

Via SFTP 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	123
Net MCap (ZARm)	6,384,970
Dividend Yield %	3.59
Constituent Sizes (Net MCap ZARm)	
Average	51,910
Largest	652,207
Smallest	626
Median	17,115
Weight of Largest Constituent (%)	10.21
Top 10 Holdings (% Index MCap)	43.84



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