

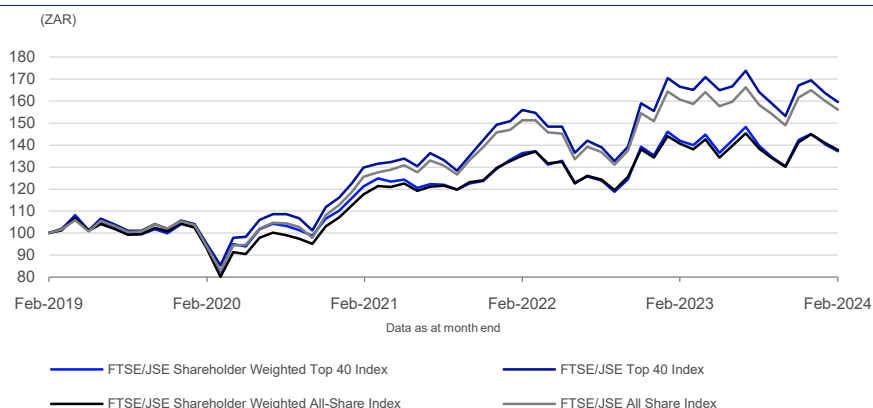
FTSE/JSE Shareholder Weighted Indices

Data as at: 29 February 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 indices, which measure the performance of the major capital and industry segments of the South African market.

Shareholder Weighted (SWIX) Indices are each based on an existing FTSE/JSE market capitalisation weighted index. However all constituents are down-weighted in the SWIX indices by applying an alternate free float, called the SWIX free float. The SWIX free float represents the proportion of a constituent's share capital that is held in dematerialised form and registered on the South African share register. Headline and sector indices are available.

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 Shareholder Weighted Top 40 Index	-3.6	-1.8	-5.4	-3.4	13.2	37.2	4.2	6.5	16.3	15.4	16.9
FTSE/JSE Top 40 Index	-4.6	-2.8	-5.9	-4.2	22.9	59.5	7.1	9.8	16.9	16.6	17.4
FTSE/JSE Shareholder Weighted All-Share Index	-2.5	-0.4	-4.9	-2.1	17.1	37.8	5.4	6.6	15.2	14.5	16.5
FTSE/JSE All Share Index	-3.4	-1.3	-5.3	-2.9	24.3	56.2	7.5	9.3	15.8	15.6	17.0

* 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 Shareholder Weighted Top 40 Index	14.2	6.2	-0.6	24	-12.2	8.6	5.9	17.3	4.6	7.3
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 Shareholder Weighted All-Share Index	15.4	3.6	4.1	21.2	-11.7	9.3	2.6	21.1	3.6	7.8
FTSE/JSE All Share Index	10.9	5.1	2.6	21	-8.5	12	7	29.2	3.6	9.3

FEATURES

Coverage

Shareholder Weighted versions of the FTSE/JSE Top 40 and FTSE/JSE All-Share Indexes. Sector indexes are also available for the FTSE/JSE Shareholder Weighted All-Share.

Objective

The indexes are 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 indexes use a transparent, methodologies-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, and available 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 Shareholder Weighted Top 40 Index	-0.2	0.2	0.4	0.4	-12.2	-15.7	-36.5	-38.4
FTSE/JSE Top 40 Index	-0.3	0.3	0.6	0.5	-12.0	-17.2	-34.6	-34.6
FTSE/JSE Shareholder Weighted All-Share Index	-0.1	0.3	0.4	0.5	-10.8	-14.1	-36.7	-38.6
FTSE/JSE All Share Index	-0.2	0.4	0.5	0.6	-10.6	-15.6	-35.2	-35.2

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

Top 10 Constituents - FTSE/JSE Shareholder Weighted All-Share

Constituent	ICB Sector	Net MCap (ZARm)	Wgt %
Naspers	Software and Computer Services	585,037	10.38
Firststrand Limited	Banks	324,137	5.75
Standard Bank Group	Banks	269,978	4.79
Gold Fields	Precious Metals and Mining	221,508	3.93
Compagnie Financiere Richemont AG	Personal Goods	192,096	3.41
Prosus	Software and Computer Services	189,401	3.36
Capitec Bank Hldgs Ltd	Banks	171,152	3.04
Anglo American	Industrial Metals and Mining	165,914	2.94
British American Tobacco PLC	Tobacco	153,910	2.73
MTN Group	Telecommunications Service Providers	150,508	2.67
Totals		2,423,644	43.01

ICB Supersector Breakdown - FTSE/JSE Shareholder Weighted All-Share

ICB Code	ICB Supersector	No. of Cons	Net MCap (ZARm)	Wgt %
1010	Technology	6	792,542	14.06
1510	Telecommunications	5	246,874	4.38
2010	Health Care	4	122,929	2.18
3010	Banks	7	1,077,262	19.12
3020	Financial Services	13	226,458	4.02
3030	Insurance	6	323,999	5.75
3510	Real Estate	19	269,736	4.79
4010	Automobiles and Parts	1	1,943	0.03
4020	Consumer Products and Services	3	211,515	3.75
4040	Retailers	8	219,315	3.89
4050	Travel and Leisure	4	21,981	0.39
4510	Food, Beverage and Tobacco	7	317,339	5.63
4520	Personal Care, Drug and Grocery Stores	6	382,889	6.79
5010	Construction and Materials	3	16,181	0.29
5020	Industrial Goods and Services	9	208,401	3.70
5510	Basic Resources	18	1,033,529	18.34
5520	Chemicals	3	103,785	1.84
6010	Energy	3	58,563	1.04
Totals		125	5,635,244	100.00

INFORMATION

Index Universe

FTSE/JSE All-Share Index

Index Launch

22 September 2014

Base Date

2 January 2002

Base Value

2000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-Day indices available

End-of-Day Distribution

Via FTP and email

Currency

ZAR

Review Dates

March, June, September and December

Index Characteristics

Attributes	FTSE/JSE Shareholder Weighted Top 40	FTSE/JSE Top 40	FTSE/JSE Shareholder Weighted All- Share	FTSE/JSE All Share
Number of constituents	41	41	125	125
Net MCap (ZARm)	4,722,051	5,176,196	5,635,244	6,092,660
Dividend Yield %	3.90	4.03	4.17	4.29
Constituent Sizes (Net MCap ZARm)				
Average	115,172	126,249	45,082	48,741
Largest	585,037	585,037	585,037	585,037
Smallest	32,490	32,490	1,357	1,357
Median	75,804	79,286	13,350	13,840
Weight of Largest Constituent (%)	12.39	11.30	10.38	9.60
Top 10 Holdings (% Index MCap)	51.33	53.46	43.01	45.42



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