# FTSE

FTSE FACTSHEET

# FTSE/JSE Africa Indices - Weekly Market Wrap

A weekly snapshot of the performance of FTSE/JSE's flagship indices within the FTSE/JSE Africa Index Series.

If you have any questions on this week's FTSE/JSE Africa Indices Market Wrap, please contact FTSE's Press Office at media@ftse.com or on +44 (0) 20 7866 1821.

#### Index Gain/Loss - Capital Return (1W)

Index Name	Performance %	Capitalisation Change (ZARm)
FTSE/JSE All-Share	0.20	13,149.3
FTSE/JSE Top 40	0.10	4,997.1

#### Index Performance (1W)

#### Capital Return (ZAR)



#### Total Return (ZAR)



#### Long-Term Performance - Summary Data

	Capital Return (ZAR %)							Total Return (ZAR %)								
Index Name	1W	1M	3M	6M	12M	YTD	3Y	5Y	1W	1M	3M	6M	12M	YTD	3Y	5Y
FTSE/JSE All-Share	0.2	1.9	6.9	12.7	16.6	19.4	40.7	25.7	0.3	2.1	7.7	14.6	20.3	23.2	53.3	45.4
FTSE/JSE Top 40	0.1	1.8	7.5	13.2	15.7	19.1	37.7	22.5	0.2	2.0	8.4	15.1	19.4	22.9	49.5	40.7

# Data as at: 07 December 2012

# **FEATURES**

#### Coverage

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.

#### Versatility

The index series provides investors with access to a range of market and industry segments, from large to small cap companies, and can be used as the basis of financial products, including Exchange Traded Funds (ETFs) and derivatives.

# Investability

The index series uses FTSE's world class indexing standards, including free-float weighting and liquidity screening, to ensure that the indices are both investable and tradable.

#### **Global Sector Classification**

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

#### **FTSE Press Offices Worldwide**

- Americas: +1 212 314 1141
- Asia: +852 2164 3333

• Europe and MEA: +44 (0) 20 7866 1821 media@ftse.com

# 5-Year Performance Overview - Total Return (ZAR)



# Year-on-Year Performance - Total Return (ZAR)

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Index %	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011
FTSE/JSE All-Share	-91.9	16.1	25.4	47.3	41.2	19.2	-23.2	32.1	19.0	2.6
FTSE/JSE Top 40	-	13.3	23.5	48.2	40.9	19.0	-23.6	31.7	17.2	2.2

#### Top and Bottom 5 Performers (1W) - FTSE/JSE Top 40 Index

Country	Constituent	ICB Sector	Net MCap (ZARm)	1W Perf %	Wgt %
South Africa	Absa Group	Banks	55,212	8.44	1.21
South Africa	Truworths International	General Retailers	47,389	8.32	1.03
South Africa	Mr Price Group	General Retailers	35,320	6.59	0.77
South Africa	Anglo American Platinum	Mining	33,656	6.33	0.73
South Africa	Firstrand Limited	Banks	127,821	4.51	2.79
South Africa	SABMiller	Beverages	485,003	-2.59	10.59
South Africa	Imperial Holdings	Industrial Transportation	38,494	-2.94	0.84
South Africa	Harmony	Mining	28,584	-4.85	0.62
South Africa	Anglogold Ashanti	Mining	99,956	-5.70	2.18
South Africa	Gold Fields	Mining	71,441	-11.14	1.56

# **ICB Industry Breakdown**

			FTSE/JSE All-Share		FTSE/JSE Top 40			
ICB Code	ICB Industry	No. of Cons	Net MCap (ZARm)	Wgt %	No. of Cons	Net MCap (ZARm)	Wgt %	
0001	Oil & Gas	1	234,967	4.27	1	234,967	5.13	
1000	Basic Materials	30	1,526,258	27.74	13	1,433,971	31.30	
2000	Industrials	28	330,666	6.01	3	181,096	3.95	
3000	Consumer Goods	16	1,105,826	20.10	5	1,035,593	22.61	
4000	Health Care	6	145,999	2.65	1	52,916	1.16	
5000	Consumer Services	21	627,410	11.40	6	499,020	10.89	
6000	Telecommunications	5	379,971	6.91	2	369,362	8.06	
8000	Financials	50	1,133,412	20.60	11	774,019	16.90	
9000	Technology	4	17,814	0.32	-	-	-	
Totals		161	5,502,323	100.00	42	4,580,945	100.00	

# INFORMATION

# **Index Universe**

All stocks listed on the main board of the JSE, subject to minimum freefloat and liquidity criteria

### Currency

ZAR

# Market Wrap Data - Notes

Weekly data are based on Friday to Friday close data. Data for longer periods are calculated from the close of the corresponding date in the previous month to the date of this Market Wrap. Constituent weights are rounded to two decimal points.

# **Review Dates**

Quarterly in March, June, September, December

**Index Rules and Vendor Codes** 

Available at www.ftse.com/jse

#### **Index Characteristics**

Attributes	FTSE/JSE All-Share	FTSE/JSE Top 40
Number of constituents	161	42
Net MCap (ZARm)	5,502,323	4,580,945
Constituent Sizes (Net MCap ZARm)		
Average	34,176	109,070
Largest	601,293	601,293
Smallest	381	10,825
Median	8,687	52,904
Weight of Largest Constituent (%)	10.93	13.13
Top 10 Holdings (% Index MCap)	54.30	65.22



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Beijing	+86 (10) 8587 7722
Dubai	+971 4 319 9901
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London	+ 44 (0) 20 7866 1810
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New York	+ 1 888 747 FTSE (3873)
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Tokyo	+81 (3) 3581 2811