

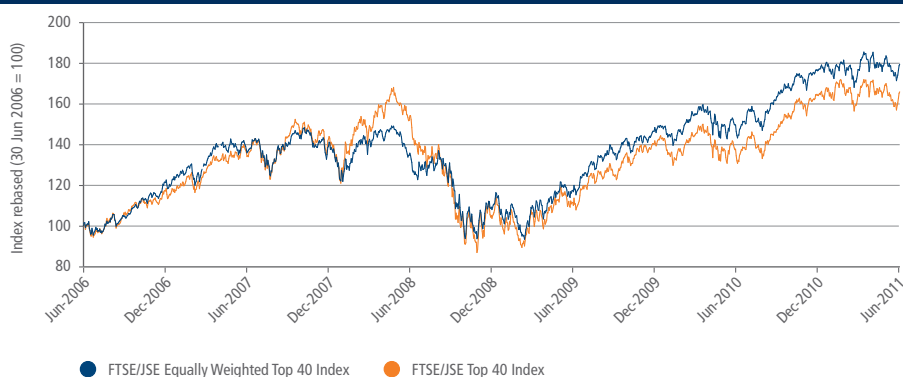
# FTSE/JSE EQUALLY WEIGHTED TOP 40 INDEX

The FTSE/JSE Africa Index Series is being expanded with the introduction of a new investment strategy index; the FTSE/JSE Equally Weighted Top 40 Index. The new index will consist of all stocks included in the FTSE/JSE Top 40 index, with constituents being equally weighted. The index provides an alternative to market capitalisation weighting, whilst reducing stock specific / sector biased risk.

## FEATURES

- Capital and total return versions of the index are available
- The index provides an alternative to market capitalised equity strategies
- Stocks are free-float weighted to ensure that only an investable opportunity set is included within the index
- Stocks are liquidity screened to ensure that the index is tradable
- The index series is calculated in accordance with the global industry standard: Industry Classification Benchmark (ICB)
- The index is suitable for the creation of financial products, such as index funds, warrants, certificates and Exchange Traded Funds (ETFs)
- The indices are managed according to a transparent and public set of index rules, and overseen by an independent committee of leading market professionals
- Regular index reviews are conducted to ensure that a continuous and accurate representation of the market is maintained

## FTSE/JSE EQUALLY WEIGHTED TOP 40 INDEX 5-YEAR PERFORMANCE (ZAR TOTAL RETURN)



SOURCE: FTSE Group, data as at 30 June, 2011

## PERFORMANCE AND VOLATILITY TABLE (ZAR TOTAL RETURN)

	PERFORMANCE						VOLATILITY				
	3M (%)	6M (%)	YTD (%)	12M (%)	3YR (%)	5YR (%)	3YR (%pa)	5YR (%pa)	1YR Vol (%pa)*	3YR Vol (%pa)**	5YR Vol (%pa)***
FTSE/JSE Equally Weighted Top 40 Index	-1.1	1.3	1.3	24.2	33.2	79.5	10.0	12.4	14.9	23.9	17.1
FTSE/JSE Top 40 Index	-1.3	0.9	0.9	25.7	7.6	66.0	2.5	10.7	16.7	28.7	19.5

\* Based on daily total returns and annualised based on 260 trading days in a year

\*\* Based on weekly annualised total returns using 52 weeks (Wednesday to Wednesday)

\*\*\* Based on monthly annualised total returns

Source: FTSE Group, data as at 30 June, 2011

## CORRELATION TABLE (ZAR TOTAL RETURN)

	12M (%)*	3YR (%)**	5YR (%)**
FTSE/JSE Equally Weighted Top 40 Index vs. FTSE/JSE Top 40 Index	0.969	0.940	0.922

\* Based on daily total returns and annualised based on 260 trading days in a year

\*\* Based on monthly total returns

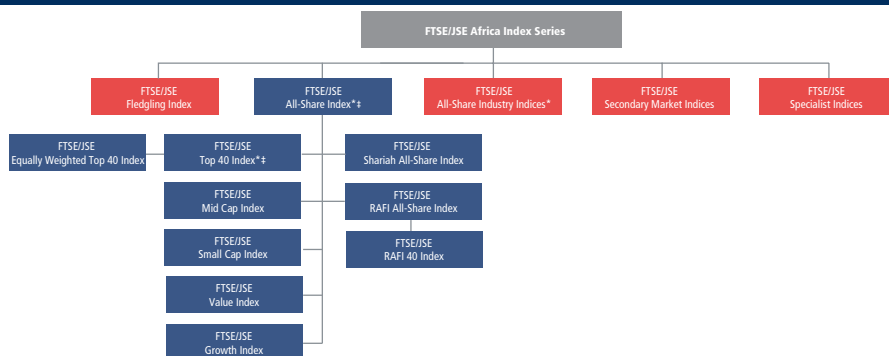
SOURCE: FTSE Group, data as at 30 June 2011

## FTSE/JSE EQUALLY WEIGHTED TOP 40 INDEX ICB INDUSTRY BREAKDOWN

ICB Code	Sector	FTSE/JSE EQUALLY WEIGHTED TOP 40 INDEX			FTSE/JSE TOP 40 INDEX		
		No. of Constituents	Net Mkt Cap (ZARm)	Index Weight (%)	No. of Constituents	Net Mkt Cap (ZARm)	Index Weight (%)
0001	Oil & Gas	1	91,705	2.49	1	226,683	6.09
1000	Basic Materials	15	1,286,756	35.00	15	1,555,782	41.77
2000	Industrials	2	184,416	5.02	2	102,957	2.76
3000	Consumer Goods	4	367,595	10.00	4	595,549	15.99
4000	Health Care	1	91,110	2.48	1	27,181	0.73
5000	Consumer Services	4	375,190	10.21	4	257,282	6.91
6000	Telecommunications	2	182,733	4.97	2	308,449	8.28
7000	Utilities	-	-	-	-	-	-
8000	Financials	13	1,096,614	29.83	13	650,363	17.46
9000	Technology	-	-	-	-	-	-
	<b>Totals</b>	<b>42</b>	<b>3,676,120</b>	<b>100.00</b>	<b>42</b>	<b>3,724,248</b>	<b>100.00</b>

SOURCE: FTSE Group, data as at 30 June, 2011

## FTSE/JSE AFRICA INDEX SERIES FAMILY TREE



\* Shareholder Weighted Indices also available. † Capped Indices also available. Note: FTSE/JSE Africa Index Series also includes the Namibia Indices

## FTSE/JSE EQUALLY WEIGHTED TOP 40 INDEX TOP 10 CONSTITUENTS

Rank	Security	Country of Incorporation	ICB Sector	Net Mkt Cap (ZARm)	Index Weight (%)
1	Exxaro Resources	South Africa	Mining	96,483	2.62
2	Compagnie Financiere Richemont AG	South Africa	Personal Goods	96,245	2.62
3	Anglo American	South Africa	Mining	95,302	2.59
4	Harmony	South Africa	Mining	95,268	2.59
5	Truworths International	South Africa	General Retailers	94,643	2.57
6	BHP Billiton	South Africa	Mining	94,635	2.57
7	Naspers	South Africa	Media	94,536	2.57
8	MTN Group	South Africa	Mobile Telecommunications	94,314	2.57
9	Shoprite	South Africa	Food & Drug Retailers	93,465	2.54
10	Nedbank Group	South Africa	Banks	93,240	2.54
<b>Totals</b>				<b>948,130</b>	<b>25.79</b>

SOURCE: FTSE Group, data as at 30 June, 2011

## FTSE/JSE TOP 40 INDEX TOP 10 CONSTITUENTS

Rank	Security	Country of Incorporation	ICB Sector	Net Mkt Cap (ZARm)	Index Weight (%)
1	BHP Billiton	South Africa	Mining	575,258	15.45
2	Anglo American	South Africa	Mining	449,673	12.07
3	SABMiller	South Africa	Beverages	302,336	8.12
4	MTN Group	South Africa	Mobile Telecommunications	270,975	7.28
5	Compagnie Financiere Richemont AG	South Africa	Personal Goods	230,045	6.18
6	Sasol	South Africa	Oil & Gas Producers	226,683	6.09
7	Standard Bank Group	South Africa	Banks	158,226	4.25
8	Naspers	South Africa	Media	154,044	4.14
9	Impala Platinum Hlds	South Africa	Mining	114,944	3.09
10	Anglogold Ashanti	South Africa	Mining	108,826	2.92
<b>Totals</b>				<b>2,591,010</b>	<b>69.57</b>

SOURCE: FTSE Group, data as at 30 June, 2011

## FTSE/JSE EQUALLY WEIGHTED TOP 40 INDEX PORTFOLIO CHARACTERISTICS

	FTSE/JSE Equally Weighted Top 40 Index	FTSE/JSE Top 40 Index
Number of Constituents	42	42
Index Market Cap (ZARm)	3,676,120	3,724,248
Constituent Sizes (Net Market Cap ZARm)		
Average	87,527	88,673
Largest	96,483	575,258
Smallest	25,524	4,792
Median	91,209	38,054
Weight of Largest Constituent (%)	2.62	15.45
Top 10 Holdings (% Index Market Cap)	25.79	69.57

SOURCE: FTSE Group, data as at 30 June, 2011

## INFORMATION

### Index Universe

FTSE/JSE Top 40 Index

### Index Launch

1 July 2010

### Base Date

21 June 2002

### Base Value

5000

### Investability Screen

Liquidity screened

### Index Calculation

Real Time and End of Day indices available.  
Real-time index calculated every 15 seconds

### End-of-Day Distribution

Index available at 16.30 GMT, 17.30 BST & 18.30 SAST via FTP and email

### Currency

ZAR

### Review Dates

Quarterly in March, June, September and December

### Index Rules

Available at [www.ftse.com/jse](http://www.ftse.com/jse)

### Vendor Codes

Available at [www.ftse.com/jse](http://www.ftse.com/jse)

### Factsheet Data

Source: FTSE Group, data as at 30 June 2011

### Historical Data

Available from 21 June 2002

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