

# STOXX® SOUTH AFRICA ALL CAP INDEX

## Index description

The STOXX South Africa All Cap Index is a market cap weighted index designed to represent the performance of the Large Mid and Small cap companies from South Africa. STOXX South Africa All Cap Index is suitable for global investment products which include funds, exchange traded funds, and derivatives and can also be used for further building block approach strategies when appropriate. It follows a robust and modular framework which enables investors to utilize this index for a variety of investment objectives whilst using a consistent approach. It is derived from the STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.

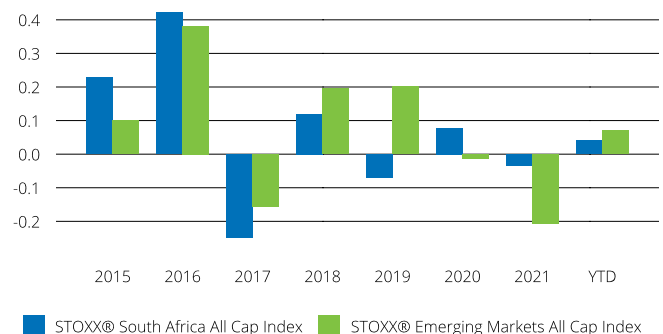
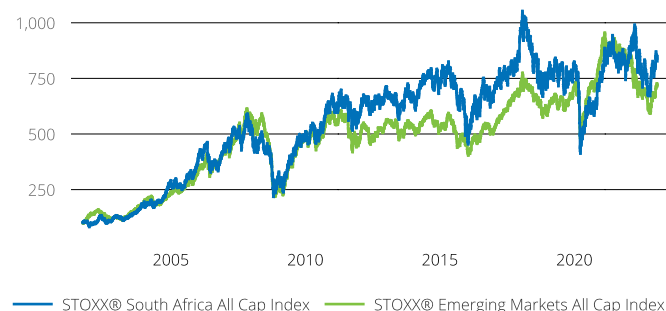
## Key facts

- »Broad, yet liquid coverage of Large, Mid and Small cap companies that supports clients' global investment decisions whilst avoiding home biases.
- »A consistent and transparent methodology which fully embraces global standards of governance.
- »Can serve as a basis for numerous derived strategies.
- »Constructed using STOXX World Methodology.
- »Its countries follow the STOXX World Country classification framework.

## Risk and return figures<sup>1</sup>

| Index returns                        | Return (%)                |      |       |      |       | Annualized return (%)                |      |       |      |      |
|--------------------------------------|---------------------------|------|-------|------|-------|--------------------------------------|------|-------|------|------|
|                                      | Last month                | YTD  | 1Y    | 3Y   | 5Y    | Last month                           | YTD  | 1Y    | 3Y   | 5Y   |
| STOXX South Africa All Cap Index     | 4.1                       | 4.1  | -5.3  | 11.2 | -17.1 | N/A                                  | N/A  | -5.3  | 3.6  | -3.7 |
| STOXX Emerging Markets All Cap Index | 7.1                       | 7.1  | -12.8 | 5.5  | -6.4  | N/A                                  | N/A  | -12.7 | 1.8  | -1.3 |
| Index volatility and risk            | Annualized volatility (%) |      |       |      |       | Annualized Sharpe ratio <sup>2</sup> |      |       |      |      |
| STOXX South Africa All Cap Index     | 24.8                      | 24.8 | 30.1  | 32.7 | 30.7  | N/A                                  | N/A  | -0.1  | 0.1  | -0.1 |
| STOXX Emerging Markets All Cap Index | 10.6                      | 10.6 | 20.1  | 20.0 | 17.7  | N/A                                  | N/A  | -0.6  | 0.1  | -0.0 |
| Index to benchmark                   | Correlation               |      |       |      |       | Tracking error (%)                   |      |       |      |      |
| STOXX South Africa All Cap Index     | 0.7                       | 0.7  | 0.5   | 0.7  | 0.7   | 18.9                                 | 18.9 | 25.3  | 23.8 | 22.3 |
| Index to benchmark                   | Beta                      |      |       |      |       | Annualized information ratio         |      |       |      |      |
| STOXX South Africa All Cap Index     | 1.6                       | 1.6  | 0.8   | 1.1  | 1.2   | -1.8                                 | -1.8 | 0.3   | 0.1  | -0.1 |

## Performance and annual returns<sup>3</sup>



<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

<sup>3</sup> STOXX data from Sep. 24, 2001 to Jan. 31, 2023

(USD, gross return), all data as of Jan. 31, 2023

## STOXX INDICES

# STOXX® SOUTH AFRICA ALL CAP INDEX

## Methodology

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## Quick facts

|                          |                                  |
|--------------------------|----------------------------------|
| Weighting                | Free-float market capitalization |
| Cap factor               | N/A                              |
| No. of components        | Variable                         |
| Review frequency         | Semi Annual                      |
| Calculation/distribution | Realtime 15 sec                  |
| Calculation hours        | 00:00:00 22:15:00                |
| Base value/base date     | 1000 as of September. 24, 2001   |
| History                  | Available from Sep. 24, 2001     |
| Inception date           | November. 16, 2022               |

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

## Versions and symbols

| Index            | ISIN         | Symbol   | Bloomberg | Reuters   |
|------------------|--------------|----------|-----------|-----------|
| Gross Return EUR | CH1169661662 | SWZAACGR |           | .SWZAACGR |
| Net Return EUR   | CH1169661654 | SWZAACR  |           | .SWZAACR  |
| Price EUR        | CH1169661670 | SWZAACP  |           | .SWZAACP  |
| Gross Return USD | CH1169661639 | SWZAACGV |           | .SWZAACGV |
| Net Return USD   | CH1169661621 | SWZAACV  |           | .SWZAACV  |
| Price USD        | CH1169661647 | SWZAACL  |           | .SWZAACL  |

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](https://www.stoxx.com/data/vendor_codes.html)

## CONTACT DETAILS

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## BACKTESTED PERFORMANCE

This document contains index performance data based on backtesting, i.e. calculations of how the index might have performed prior to launch if it had existed using the same index methodology and based on historical constituents. Backtested performance information is purely hypothetical and is provided in this document solely for information purposes. Backtested performance does not represent actual performance and should not be interpreted as an indication of actual performance.

## CUSTOMIZATION

The index can be used as a basis for the definition of STOXX® Customized Indices, which can be tailored to specific client or mandate needs. STOXX offers customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

## STOXX® SOUTH AFRICA ALL CAP INDEX

Top 10 Components<sup>4</sup>

| Company                       | Supersector                          | Country      | Weight (%) |
|-------------------------------|--------------------------------------|--------------|------------|
| Naspers Ltd                   | Technology                           | South Africa | 16.40      |
| FirstRand Ltd                 | Banks                                | South Africa | 7.35       |
| Standard Bank Group Ltd/South | Banks                                | South Africa | 4.92       |
| CAPITEC BANK                  | Banks                                | South Africa | 4.33       |
| ABSA GROUP LTD                | Banks                                | South Africa | 4.12       |
| MTN Group Ltd                 | Telecommunications                   | South Africa | 3.88       |
| Sasol Ltd                     | Chemicals                            | South Africa | 3.79       |
| Gold Fields Ltd               | Basic Resources                      | South Africa | 2.75       |
| Impala Platinum Holdings Ltd  | Basic Resources                      | South Africa | 2.60       |
| Shoprite Holdings Ltd         | Personal Care, Drug & Grocery Stores | South Africa | 2.52       |

<sup>4</sup> Based on the composition as of Jan. 31, 2023

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