

# FTSE/JSE Responsible Investment Top 30 Index

Data as at: 30 May 2025

FTSE/JSE Responsible Investment Index Series has been designed to identify South African companies with leading Environmental, Social and Governance practices (ESG) and to facilitate investment in those companies.

Based on the FTSE/JSE Shareholder Weighted All Share Index (SWIX), all constituents are down-weighted 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.

FTSE/JSE Responsible Investment Top 30 Index comprises stocks with the highest ESG Ratings and is equal weighted.

## 1-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 Responsible Investment Top 30	12.9	16.4	17.3	21.7	39.4	159.9	11.7	21.1	18.2	18.1	15.3
FTSE/JSE Shareholder Weighted Top 40	11.9	15.8	16.6	26.8	41.0	99.4	12.1	14.8	15.3	15.9	13.3

\* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE/JSE Responsible Investment Top 30	-11.6	33.8	16.9	2.0	22.9	7.0	37.0	11.5	10.3	5.8
FTSE/JSE Shareholder Weighted Top 40	6.2	-0.6	24.0	-12.1	8.6	5.9	17.3	4.6	7.3	10.7

## FEATURES

### FTSE ESG Advisory Committee

The underlying ESG Ratings are overseen by the independent FTSE ESG Advisory Committee, made up of leading global responsible investment market practitioners and experts on global Environmental, Social and Governance (ESG) principles and criteria

### Criteria

Companies need to meet a variety of ESG criteria to meet the inclusion requirements – please see [www.ftse.com](http://www.ftse.com) for details

### Objective

The indices 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 indices use a transparent, rules-based construction process. Index Rules are freely available on the FTSE website.

### Availability

The index is calculated based on price and total return methodologies, and available end-of-day.

### Industry Classification Benchmark

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 Responsible Investment Top 30	1.2	0.7	1.4	0.8	-11.4	-15.1	-19.2	-41.4
FTSE/JSE Shareholder Weighted Top 40	1.7	0.8	1.1	0.5	-9.1	-12.5	-15.7	-38.4

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	FTSE/JSE Responsible Investment Top 30 (Wgt %)	FTSE/JSE Shareholder Weighted Top 40 (Wgt %)	Diff %
Sibanye Stillwater	Precious Metals and Mining	4.99	-	4.99
AngloGold Ashanti Plc	Precious Metals and Mining	4.16	-	4.16
Tiger Brands	Food Producers	4.00	-	4.00
Pepkor Holdings Ltd	Retailers	3.84	-	3.84
Harmony	Precious Metals and Mining	3.65	-	3.65
Clicks Group Ltd	Personal Care Drug and Grocery Stores	3.65	-	3.65
Impala Platinum Hlds	Precious Metals and Mining	3.63	-	3.63
Valterra Platinum Ltd	Precious Metals and Mining	3.60	-	3.60
Vodacom Group	Telecommunications Service Providers	3.56	-	3.56
Gold Fields	Precious Metals and Mining	3.52	-	3.52
Totals		38.60		0.00

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE/JSE Responsible Investment Top 30		FTSE/JSE Shareholder Weighted Top 40		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	1	3.26	-	-	3.26
1510	Telecommunications	2	6.95	-	-	6.95
2010	Health Care	1	2.16	-	-	2.16
3010	Banks	4	12.10	-	-	12.10
3020	Financial Services	1	3.43	-	-	3.43
3030	Insurance	2	6.82	-	-	6.82
3510	Real Estate	1	3.22	-	-	3.22
4020	Consumer Products and Services	1	3.15	-	-	3.15
4040	Retailers	2	7.00	-	-	7.00
4510	Food Beverage and Tobacco	1	4.00	-	-	4.00
4520	Personal Care Drug and Grocery Stores	1	3.65	-	-	3.65
5020	Industrial Goods and Services	1	3.23	-	-	3.23
5510	Basic Resources	12	41.02	-	-	41.02
Totals		30	100.00			

INFORMATION

Index Universe

FTSE/JSE Shareholder Weighted All Share

Index Launch

12 October 2015

Base Date

20 June 2014

Base Value

10000

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

June and December

Index Characteristics

Attributes	FTSE/JSE Responsible Investment Top 30	FTSE/JSE Shareholder Weighted Top 40
Number of constituents	30	-
Net MCap (ZARm)	4,164,516	-
Dividend Yield %	3.58	-
Constituent Sizes (Net MCap ZARm)		
Average	138,817	-
Largest	207,818	-
Smallest	90,160	-
Median	135,135	-
Weight of Largest Constituent (%)	4.99	-
Top 10 Holdings (% Index MCap)	38.60	-



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