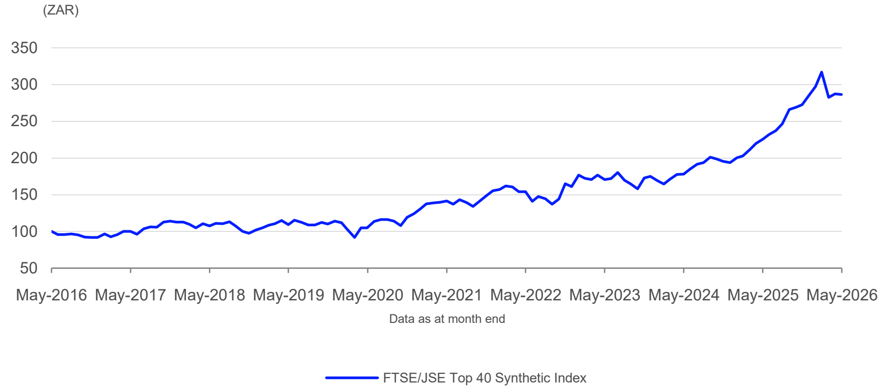
FTSE Russell Factsheet

FTSE/JSE Top 40 Synthetic Index

Data as at: 29 May 2026

The FTSE/JSE Top 40 Synthetic Index is designed to reflect the total return performance (including from interest) of the first nearby futures contracts of the FTSE/JSE Top 40 Index. The series has a pre-determined methodology for the standard roll schedule for the futures contracts. The roll schedule is over three days, commencing five days before expiration of the futures contract.

10-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 Top 40 Synthetic Index	-9.7	5.0	0.3	27.0	68.0	102.7	18.9	15.2	20.2	17.0	15.2

* 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

Return/Risk Ratio and Drawdown - Total Return

Index (ZAR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE/JSE Top 40 Synthetic Index	1.3	1.2	1.0	0.7	-14.8	-14.8	-17.8	-35.0

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

FEATURES

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks in the underlying index are selected and weighted to ensure that the index is investable.

Liquidity

Stocks in the underlying index are screened to ensure the index is tradable.

Transparency

The index uses a transparent, rules-based construction process. Index Methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on a total return methodology, 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.

INFORMATION

Index Universe

FTSE/JSE Top 40 Index

Index Launch

26 July 2024

Base Date

2 May 2014

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via SFTP and email

Currency

ZAR

Review Dates

Quarterly in March, June, September, December

Data definitions available from info@ftserussell.com

To learn more, visit lseg.com/ftse-russell; email info@ftserussell.com; or call your regional Client Services Team office:

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