

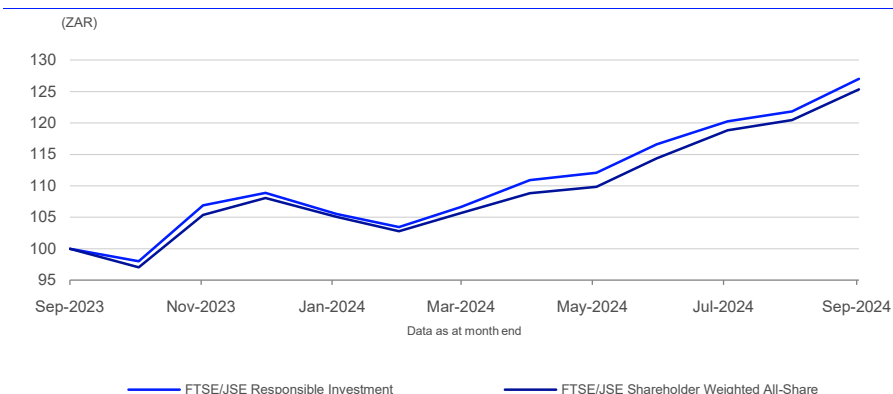
FTSE/JSE Responsible Investment

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) and FTSE All-World Index, 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 Index comprises stocks with the highest ESG Ratings and is market capitalisation 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	8.9	19.1	16.7	27.0	40.3	71.6	11.9	11.4	16.1	16.3	16.3
FTSE/JSE Shareholder Weighted All-Share	9.6	18.6	16.0	25.3	40.4	68.7	12.0	11.0	14.4	15.1	16.2

* 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

Year-on-Year Performance - Total Return

Index % (ZAR)	2019	2020	2021	2022	2023
FTSE/JSE Responsible Investment	11.2	5.8	18.9	3.5	7.5
FTSE/JSE Shareholder Weighted All-Share	9.3	2.6	21.1	3.6	7.8

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	1.7	0.7	0.7	0.6	-7.8	-15.7	-34.8	-36.0
FTSE/JSE Shareholder Weighted All-Share	1.8	0.8	0.7	0.6	-6.4	-14.1	-35.8	-38.6

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

Drawdown - based on daily data

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 indexes available

End-of-Day Distribution

Via FTP and email

Currency

ZAR

Review Dates

June and December

the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, and 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.

Top 10 Constituents

Constituent	ICB Sector	FTSE/JSE Responsible Investment (Wgt %)	FTSE/JSE Shareholder Weighted All-Share (Wgt %)	Diff %
Naspers	Software and Computer Services	13.72	10.96	2.76
Firststrand Limited	Banks	8.23	6.57	1.66
Standard Bank Group	Banks	6.27	5.01	1.26
Capitec Bank Hldgs Ltd	Banks	5.07	4.05	1.02
Prosus	Software and Computer Services	4.73	3.78	0.95
Gold Fields	Precious Metals and Mining	4.65	3.71	0.94
Anglo American	Industrial Metals and Mining	4.19	3.35	0.84
MTN Group	Telecommunications Service Providers	3.25	2.59	0.66
Compagnie Financiere Richemont AG	Personal Goods	2.99	2.38	0.61
Sanlam	Life Insurance	2.79	2.23	0.56
Totals		55.89	44.63	

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE/JSE Responsible Investment		FTSE/JSE Shareholder Weighted All-Share		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	2	18.45	6	15.06	3.40
1510	Telecommunications	2	4.44	5	4.07	0.36
2010	Health Care	1	1.47	4	1.89	-0.42
3010	Banks	6	25.30	7	20.91	4.39
3020	Financial Services	1	1.51	10	3.50	-1.99
3030	Insurance	4	6.04	6	6.16	-0.13
3510	Real Estate	2	2.49	20	4.97	-2.48
4020	Consumer Products and Services	1	2.99	3	2.73	0.25
4040	Retailers	4	4.62	9	4.76	-0.14
4050	Travel and Leisure	-	-	4	0.39	-0.39
4510	Food Beverage and Tobacco	2	2.28	9	4.95	-2.67
4520	Personal Care Drug and Grocery Stores	2	4.41	6	6.71	-2.31
5010	Construction and Materials	-	-	3	0.35	-0.35
5020	Industrial Goods and Services	2	3.10	8	3.37	-0.28
5510	Basic Resources	13	21.59	17	18.09	3.50
5520	Chemicals	1	1.32	3	1.39	-0.06
6010	Energy	-	-	3	0.69	-0.69
Totals		43	100.00	123	100.00	

Index Characteristics

Attributes	FTSE/JSE Responsible Investment	FTSE/JSE Shareholder Weighted All-Share
Number of constituents	43	123
Dividend Yield %	3.14	3.47
Constituent (Wgt %)		
Average	2.33	0.81
Largest	13.72	10.96
Median	1.52	0.27
Top 10 Holdings (Wgt %)	55.89	44.70



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