

FTSE/JSE Responsible Investment Index

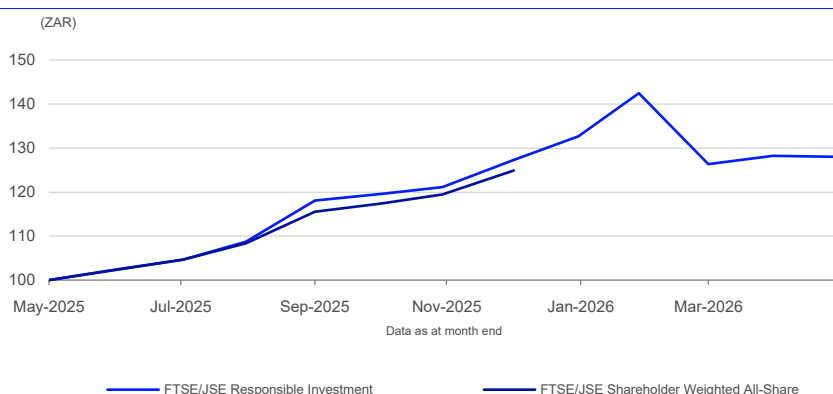
Data as at: 29 May 2026

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	-10.1	5.7	0.6	28.1	81.0	94.7	21.9	14.3	20.3	17.0	14.3
FTSE/JSE Shareholder Weighted All-Share	-	-	-	-	-	-	-	-	-	-	-

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE/JSE Responsible Investment	3.6	22.6	-10.5	11.2	5.8	18.9	3.5	7.5	12.4	48.8
FTSE/JSE Shareholder Weighted All-Share	4.1	21.2	-11.7	9.3	2.6	21.1	3.6	7.8	13.5	42.4

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	1.3	1.3	1.0	0.7	-15.2	-15.2	-15.7	-36.0
FTSE/JSE Shareholder Weighted All-Share	-	-	-	-	-	-	-	-

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

Drawdown - based on daily data

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 for details

Objective

The indexes 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 indexes use a transparent, methodologies-based construction process. Index methodologies are freely available on 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	9.13	-	9.13
Gold Fields	Precious Metals and Mining	8.13	-	8.13
AngloGold Ashanti Plc	Precious Metals and Mining	7.55	-	7.55
Firststrand Limited	Banks	6.74	-	6.74
Standard Bank Group	Banks	5.83	-	5.83
Capitec Bank Hldgs Ltd	Banks	5.58	-	5.58
MTN Group	Telecommunications Service Providers	5.47	-	5.47
Valterra Platinum Ltd	Precious Metals and Mining	4.59	-	4.59
Anglo American	Industrial Metals and Mining	3.71	-	3.71
Absa Group Limited	Banks	2.62	-	2.62
Totals		59.35	0.00	

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	11.25	-	-	11.25
1510	Telecommunications	2	6.70	-	-	6.70
2010	Health Care	1	0.80	-	-	0.80
3010	Banks	6	22.82	-	-	22.82
3020	Financial Services	1	1.33	-	-	1.33
3030	Insurance	5	6.06	-	-	6.06
3510	Real Estate	2	2.00	-	-	2.00
4020	Consumer Products and Services	1	2.33	-	-	2.33
4040	Retailers	4	2.55	-	-	2.55
4510	Food Beverage and Tobacco	2	2.24	-	-	2.24
4520	Personal Care Drug and Grocery Stores	2	2.57	-	-	2.57
5020	Industrial Goods and Services	2	1.57	-	-	1.57
5510	Basic Resources	13	36.13	-	-	36.13
5520	Chemicals	1	1.67	-	-	1.67
Totals		44	100.00			

Index Characteristics

Attributes	FTSE/JSE Responsible Investment	FTSE/JSE Shareholder Weighted All-Share
Number of constituents	44	-
Dividend Yield %	3.14	-
Constituent (Wgt %)		
Average	2.27	-
Largest	9.13	-
Median	1.60	-
Top 10 Holdings (Wgt %)	59.35	-

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



© 2026 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, WOFE, and other LSEG entities providing LSEG Benchmark and Index services. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors.

FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. JSE is a trade mark of JSE Limited ("Partner"). All rights in and to the FTSE/JSE Responsible Investment Index ("Index") vest in FTSE Russell® and/or its relevant Partner(s).

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

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:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 7228 5659