

FTSE Satrix South Africa Inclusion & Diversity Total Return Index

FACTSHEET

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FTSE Satrix South Africa Inclusion & Diversity Index offers an innovative benchmark for investors wishing to commit capital to companies that actively invest in and promote diversity & inclusion (D&I) values and principles in the running of their businesses. The index utilises the Diversity and Inclusion scores of constituents of parent index, and the final index selection reflects the principles and impact of inclusion & diversity.

The index tracks the total return of selected publicly traded equities in South Africa that display relatively high Inclusion and Diversity scores.

AVAILABLE INDEX VARIANTS

.RFSZADIP1- FTSE Satrix South Africa I&D Price Return Index

.RFSZADIT1- FTSE Satrix South Africa I&D Total Return Index

INDEX CHARACTERISTICS

Index RIC	.RFSZADIP1
Number of Constituents	30
	Mkt Cap (ZAR Millions)
Largest	113745503.5
Smallest	1792288.009
Average	36212346.81
Median	16258329.34

Selection:

The constituents' universe includes Equities and Global Depository Receipts traded on Johannesburg Stock Exchange. The parent index is free float adjusted market capitalisation weighted index.

Index specific filter

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- Remove all companies where ESG Controversies scores less than or equal to 8.3333 (D-)¹. Companies with a Controversies score of NA can pass the filter.
- Incorporate BBBEE score into I&D Inclusion pillar score. Replace all BBBEE scores of NA with 8 (the lowest score on the 1-8 scale). NAs means BBBEE score of that particular company is not available, which means not reported by company.
- Convert BBBEE scores from 1-8 to 100-0. Create a weighted mean of Inclusion pillar score and scaled BBBEE score.
- Create the ESG average score, by taking the mean of:
 - Create D&I Controversies pillar score,
 - D&I Diversity pillar score,
 - D&I People Development pillar score, and
 - D&I Inclusion pillar score.
- Rank candidates by the ESG average score (descending) and take the top 30. If fewer than 30 candidates are available, take all candidates.
- Create a liquidity factor (intended as a proxy "Shareholder Weighting Factor") and Calculate final weights.

Rebalance: Bi-annual

Index Distribution: Via Eikon and SFTP

TOP 10 CONSTITUENTS

Company Name	Sector	Weight
GOLD FIELDS LTD	Basic Materials	10.47%
FIRSTRAND LTD	Financials	9.89%
BID CORPORATION LTD	Consumer Non-Cyclicals	9.74%
SHOPRITE HOLDINGS LTD	Consumer Non-Cyclicals	9.69%
MTN GROUP LTD	Technology	9.35%
SANLAM LTD	Financials	8.13%
SASOL LTD	Basic Materials	7.93%
FOSCHINI GROUP LTD	Consumer Cyclicals	5.46%
DISCOVERY LTD	Financials	4.09%
GROWTHPOINT PROPERTIES LTD	Real Estate	3.80%

¹ For details on ESG Controversies Scores and their calculation, please refer LSEG's ESG Scores Methodology at [LSEG ESG Scores Methodology](#).

Source: FTSE Russell. Past performance is no guarantee of future results. Returns shown before the index launch date reflect hypothetical historical performance. Please see disclaimer for important legal information.

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HISTORICAL PERFORMANCE - 10-YEAR CUMULATIVE INDEX PERFORMANCE (ZAR)



Total Return – Annualized

	YTD	1Y	3Y	5Y	10Y
FTSE SATRIX SOUTH AFRICA I&D TOTAL RETURN INDEX	11.21%	15.70%	8.35%	10.71%	8.15%
FR SOUTH AFRICA TOTAL RETURN INDEX	16.63%	24.77%	10.03%	9.02%	7.30%

Index Returns – By Year

	2020	2021	2022	2023	2024
FTSE SATRIX SOUTH AFRICA I&D TOTAL RETURN INDEX	3.33%	31.12%	3.39%	6.96%	13.81%
FR SOUTH AFRICA TOTAL RETURN INDEX	-1.89%	19.95%	-0.19%	11.37%	20.60%

Annualized Standard Deviation

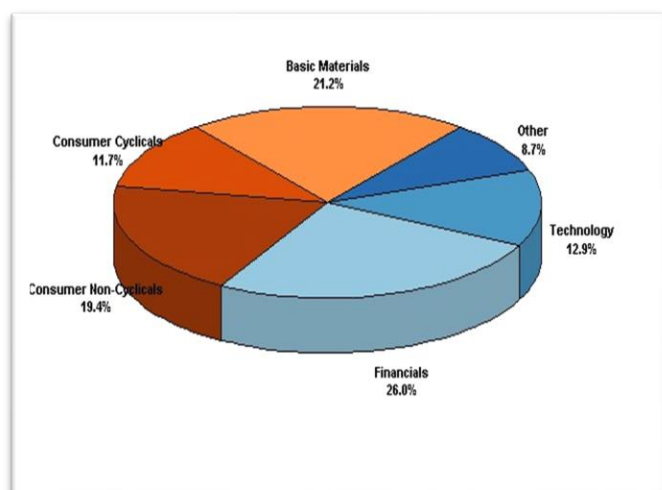
	1Y	2Y	3Y	5Y	10Y
FTSE SATRIX SOUTH AFRICA I&D TOTAL RETURN INDEX	0.16	0.15	0.17	0.21	0.19
FR SOUTH AFRICA TOTAL RETURN INDEX	0.15	0.16	0.17	0.20	0.19

Annualized Sharpe Ratio

	1Y	2Y	3Y	5Y	10Y
FTSE SATRIX SOUTH AFRICA I&D TOTAL RETURN INDEX	0.99	0.71	0.49	0.51	0.43
FR SOUTH AFRICA TOTAL RETURN INDEX	1.62	1.26	0.58	0.44	0.39

Data as of 15th October 2024

Sector Weight



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