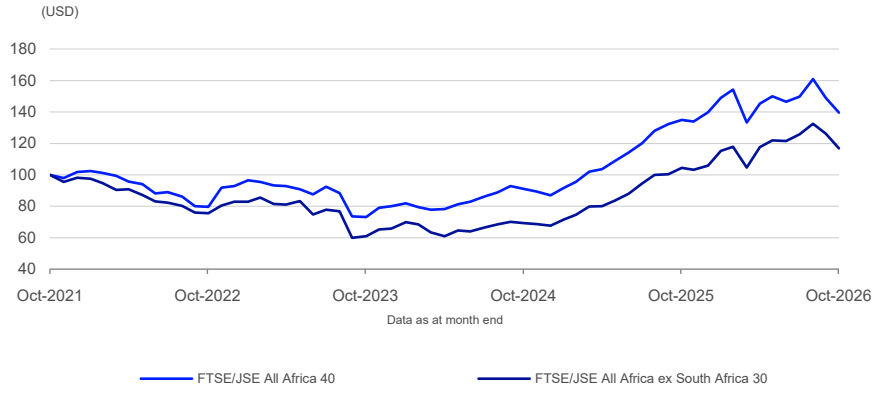
FTSE/JSE All Africa Index Series

Data as at: 30 October 2026

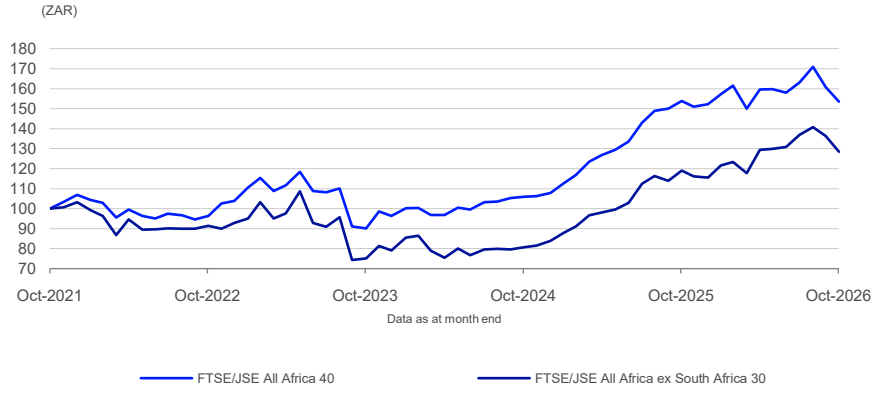
The FTSE/JSE All Africa Index Series is designed to represent the performance of the top African companies listed on the stock exchanges of qualifying African countries. In order to maintain a diversified basket of stocks, each country is capped at a maximum of 40% of the index. The series provides investors with two comprehensive, replicable and transparent indices that provide a gateway to wider investment opportunities across the African continent.

The series includes:
• FTSE/JSE All Africa 40 Index: the top 40 largest eligible companies, by market capitalisation, listed on the stock exchanges of qualifying African countries. A maximum of 10 stocks are permitted from South Africa and a maximum of 7 stocks per other qualifying country;
• FTSE/JSE All Africa ex South Africa 30 Index: the top 30 largest eligible companies, by market capitalisation, listed on the stock exchanges of qualifying African countries excluding South Africa. A maximum of 7 stocks are permitted per country.

5-Year Performance - Total Return (USD)



5-Year Performance - Total Return (ZAR)



FEATURES

Coverage

The FTSE/JSE All Africa Index series comprises stocks from the following qualifying African countries:
• Botswana
• Egypt
• Ivory Coast
• Kenya
• Mauritius
• Morocco
• South Africa
• Tunisia
• Ghana
• Tanzania

Objective

The indexes are designed for 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 indexes are calculated based on price and total return methodologies, both real time and 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.

Performance and Volatility - Total Return (USD)

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE/JSE All Africa 40	-6.8	-3.9	-0.1	3.5	91.0	39.6	24.1	6.9	18.9	17.3	18.5
FTSE/JSE All Africa ex South Africa 30	-7.1	-0.8	10.3	12.0	91.7	16.8	24.2	3.2	15.2	16.5	20.0

* 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

Performance and Volatility - Total Return (ZAR)

Index (ZAR)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE/JSE All Africa 40	-5.9	-3.8	0.7	-0.3	70.2	53.5	19.4	8.9	11.8	12.0	15.7
FTSE/JSE All Africa ex South Africa 30	-6.3	-0.7	11.2	7.9	70.8	28.4	19.5	5.1	14.4	16.4	21.0

* 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

Top 10 Constituents - FTSE/JSE All Africa 40

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Commercial International Bank Egypt (CIB) SAE	Egypt	Banks	5,655	9.65
Attijariwafa Bank	Morocco	Banks	4,345	7.42
Naspers	South Africa	Software and Computer Services	3,740	6.38
Gold Fields	South Africa	Precious Metals and Mining	3,677	6.28
Firstrand Limited	South Africa	Banks	3,443	5.88
Managem	Morocco	Industrial Metals and Mining	3,298	5.63
AngloGold Ashanti Plc	South Africa	Precious Metals and Mining	3,203	5.47
Capitec Limited	South Africa	Banks	3,096	5.29
EQUITY BANK	Kenya	Banks	2,151	3.67
Marsa Maroc	Morocco	Industrial Transportation	2,022	3.45
Totals			**34,631**	**59.12**

Top 10 Constituents - FTSE/JSE All Africa ex South Africa 30

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Commercial International Bank Egypt (CIB) SAE	Egypt	Banks	5,655	16.23
Attijariwafa Bank	Morocco	Banks	4,136	11.87
Managem	Morocco	Industrial Metals and Mining	3,140	9.01
EQUITY BANK	Kenya	Banks	2,151	6.17
Marsa Maroc	Morocco	Industrial Transportation	1,925	5.53
Itissalat Al Maghrib Ste SA	Morocco	Telecommunications Service Providers	1,760	5.05
SONATEL	Ivory Coast	Telecommunications Service Providers	1,703	4.89
Centrale Populaire Banque	Morocco	Banks	1,613	4.63
CRDB Bank PLC	United Republic Of Tanzania	Banks	1,498	4.30
KCB Group Ltd	Kenya	Banks	1,455	4.18
Totals			**25,036**	**71.85**

INFORMATION

Index Universe

FTSE Frontiers base universe, plus stocks from the FTSE Global Equity Index Series listed in Egypt, Morocco and South Africa

Index Launch

6 October 2008

Base Date

29 August 2008

Base Value

100

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day indices available

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY, ZAR

Review Dates

Reviewed quarterly in March, June, September and December

ICB Industry Breakdown

		FTSE/JSE All Africa 40			FTSE/JSE All Africa ex South Africa 30		
ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	2	5,003	8.54	-	-	-
15	Telecommunications	5	6,958	11.88	5	6,869	19.72
30	Financials	15	25,336	43.25	13	18,507	53.12
35	Real Estate	1	1,022	1.74	1	1,022	2.93
40	Consumer Discretionary	1	1,151	1.96	-	-	-
45	Consumer Staples	6	3,623	6.18	4	1,854	5.32
50	Industrials	2	2,684	4.58	2	2,555	7.33
55	Basic Materials	6	12,493	21.33	3	3,726	10.69
65	Utilities	2	309	0.53	2	309	0.89
Totals		**40**	**58,578**	**100.00**	**30**	**34,843**	**100.00**

Country/Market Breakdown

	FTSE/JSE All Africa 40			FTSE/JSE All Africa ex South Africa 30		
Country/Market	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Egypt	7	9,317	15.90	7	9,317	26.74
Ghana	1	1,276	2.18	1	1,276	3.66
Ivory Coast	5	2,564	4.38	5	2,564	7.36
Kenya	6	5,832	9.96	6	5,832	16.74
Morocco	6	13,869	23.68	6	13,204	37.90
South Africa	10	23,071	39.38	-	-	-
Tunisia	4	1,151	1.97	4	1,151	3.30
United Republic Of Tanzania	1	1,498	2.56	1	1,498	4.30
Totals	**40**	**58,578**	**100.00**	**30**	**34,843**	**100.00**

Index Characteristics

Attributes	FTSE/JSE All Africa 40	FTSE/JSE All Africa ex South Africa 30
Number of constituents	40	30
Net MCap (USDm)	58,578	34,843
Dividend Yield %	3.88	4.23
Constituent Sizes (Net MCap USDm)		
Average	1,464	1,161
Largest	5,655	5,655
Smallest	103	103
Median	1,065	741
Weight of Largest Constituent (%)	9.65	16.23
Top 10 Holdings (% Index MCap)	59.12	71.85



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