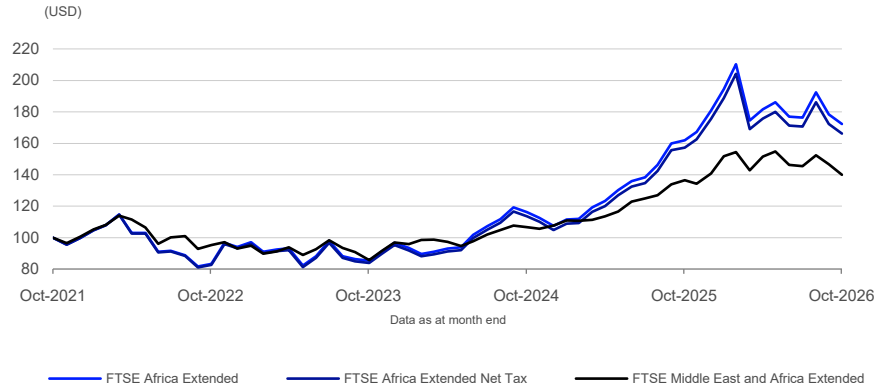
# FTSE Africa Extended Index

Data as at: 30 October 2026

The FTSE Africa Extended Index is designed to represent the performance of companies located Africa region. This index includes companies from Botswana, Cote de Ivoire, Egypt, Ghana, Kenya, Mauritius, Morocco, South Africa, Tunisia and Tanzania. Constituents are selected from the FTSE Global Total Cap Index (part of the FTSE Global Equity Index Series or GEIS) and the FTSE Frontier Index.

## 5-Year Performance - Total Return




## Performance and Volatility - Total Return

| Index (USD) | Return % | | | | | | Return pa %* | | Volatility %** | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | 3M | 6M | YTD | 12M | 3YR | 5YR | 3YR | 5YR | 1YR | 3YR | 5YR |
| FTSE Africa Extended | -2.3 | -5.1 | -4.7 | 6.4 | 102.0 | 72.3 | 26.4 | 11.5 | 28.7 | 24.8 | 22.1 |
| FTSE Africa Extended Net Tax | -2.6 | -5.5 | -5.3 | 5.6 | 97.9 | 66.2 | 25.6 | 10.7 | 28.7 | 24.8 | 22.1 |
| FTSE Middle East and Africa Extended | -3.7 | -7.6 | -0.6 | 2.6 | 63.3 | 40.0 | 17.8 | 7.0 | 14.4 | 13.7 | 14.3 |

* 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 % (USD) | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
|---|---|---|---|---|---|---|---|---|---|---|
| FTSE Africa Extended | 16.7 | 34.1 | -22.7 | 12.0 | -4.7 | 10.1 | -5.8 | 3.0 | 11.0 | 68.4 |
| FTSE Africa Extended Net Tax | 16.2 | 33.4 | -23.2 | 11.3 | -5.2 | 9.4 | -6.6 | 2.2 | 10.2 | 67.4 |
| FTSE Middle East and Africa Extended | 7.4 | 22.8 | -16.1 | 12.3 | -0.3 | 25.1 | -7.4 | 4.0 | 11.1 | 30.9 |

## Return/Risk Ratio and Drawdown - Total Return

| Index (USD) | Return/Risk Ratio | | | | Drawdown (%) | | | |
|---|---|---|---|---|---|---|---|---|
| | 1YR | 3YR | 5YR | 10YR | 1YR | 3YR | 5YR | 10YR |
| FTSE Africa Extended | 0.2 | 1.1 | 0.5 | 0.3 | -19.6 | -19.6 | -30.6 | -57.5 |
| FTSE Africa Extended Net Tax | 0.2 | 1.1 | 0.5 | 0.3 | -19.6 | -19.6 | -31.0 | -58.0 |
| FTSE Middle East and Africa Extended | 0.1 | 1.3 | 0.5 | 0.4 | -11.1 | -11.1 | -27.4 | -45.4 |

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

### Liquidity

Stocks are screened to ensure that the index is tradable.

### Transparency

Index methodologies are freely available on the FTSE Russell website.

### Availability

The index is calculated based on price and total return methodologies, available end-of-day. A net version is also available.

### 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 | Country/Market | ICB Sector | Net MCap (USDm) | Wgt % |
|---|---|---|---|---|
| AngloGold Ashanti Plc | South Africa | Precious Metals and Mining | 40,452 | 8.15 |
| Naspers | South Africa | Software and Computer Services | 30,490 | 6.14 |
| Gold Fields | South Africa | Precious Metals and Mining | 29,602 | 5.96 |
| Firstrand Limited | South Africa | Banks | 28,826 | 5.81 |
| Capitec Limited | South Africa | Banks | 24,238 | 4.88 |
| Standard Bank Group | South Africa | Banks | 23,084 | 4.65 |
| MTN Group | South Africa | Telecommunications Service Providers | 20,461 | 4.12 |
| Valterra Platinum Ltd | South Africa | Precious Metals and Mining | 17,063 | 3.44 |
| Sasol | South Africa | Chemicals | 10,907 | 2.20 |
| Absa Group Limited | South Africa | Banks | 10,112 | 2.04 |
| **Totals** | | | **235,235** | **47.37** |

## ICB Supersector Breakdown

| ICB Code | ICB Supersector | No. of Cons | Net MCap (USDm) | Wgt % |
|---|---|---|---|---|
| 1010 | Technology | 7 | 32,113 | 6.47 |
| 1510 | Telecommunications | 12 | 36,633 | 7.38 |
| 2010 | Health Care | 11 | 7,143 | 1.44 |
| 3010 | Banks | 46 | 134,522 | 27.09 |
| 3020 | Financial Services | 19 | 14,665 | 2.95 |
| 3030 | Insurance | 9 | 29,762 | 5.99 |
| 3510 | Real Estate | 31 | 25,621 | 5.16 |
| 4010 | Automobiles and Parts | 2 | 206 | 0.04 |
| 4020 | Consumer Products and Services | 5 | 415 | 0.08 |
| 4040 | Retailers | 12 | 12,984 | 2.61 |
| 4050 | Travel and Leisure | 7 | 1,556 | 0.31 |
| 4510 | Food Beverage and Tobacco | 24 | 10,156 | 2.05 |
| 4520 | Personal Care Drug and Grocery Stores | 12 | 25,954 | 5.23 |
| 5010 | Construction and Materials | 16 | 8,596 | 1.73 |
| 5020 | Industrial Goods and Services | 20 | 11,338 | 2.28 |
| 5510 | Basic Resources | 20 | 122,511 | 24.67 |
| 5520 | Chemicals | 9 | 13,299 | 2.68 |
| 6010 | Energy | 8 | 7,984 | 1.61 |
| 6510 | Utilities | 5 | 1,106 | 0.22 |
| **Totals** | | **275** | **496,564** | **100.00** |

## Country/Market Breakdown

| Country/Market | No. of Cons | Net MCap (USDm) | Wgt % |
|---|---|---|---|
| Egypt | 55 | 14,893 | 3.00 |
| Ghana | 1 | 1,276 | 0.26 |
| Ivory Coast | 9 | 2,775 | 0.56 |
| Kenya | 14 | 7,554 | 1.52 |
| Morocco | 42 | 25,913 | 5.22 |
| Nigeria | 31 | 28,147 | 5.67 |
| South Africa | 112 | 411,774 | 82.92 |
| Tunisia | 9 | 2,094 | 0.42 |
| United Republic Of Tanzania | 2 | 2,136 | 0.43 |
| **Totals** | **275** | **496,564** | **100.00** |

## INFORMATION

### Index Universe

FTSE Middle East and Africa Extended Index

### Launch Date

16 February 2023

### Base Date

17 December 2010

### Base Value

1000

### Investability Screen

Actual free float applied and liquidity screened

### Index Calculation

End-of-day

### End-of-Day Distribution

Via SFTP and email

### Currency

USD, GBP, EUR, JPY, AUD, CAD, HKD, CNY

### Review Dates

Semi-annually in March and September

## Index Characteristics

| Attributes | FTSE Africa Extended | FTSE Middle East and Africa Extended |
|---|---|---|
| Number of constituents | 275 | 1012 |
| Net MCap (USDm) | 496,564 | 1,589,701 |
| Dividend Yield % | 4.48 | 3.90 |
| Constituent Sizes (Net MCap USDm) | | |
| Average | 1,806 | 1,571 |
| Largest | 40,452 | 47,164 |
| Smallest | 23 | 10 |
| Median | 348 | 270 |
| Weight of Largest Constituent (%) | 8.15 | 2.97 |
| Top 10 Holdings (% Index MCap) | 47.37 | 22.52 |

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