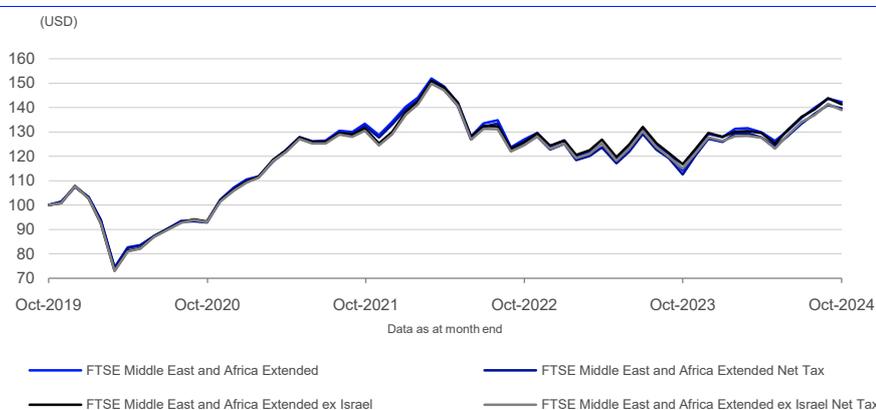


FTSE Middle East and Africa Extended Index

Data as at: 31 October 2024

The FTSE Middle East and Africa Extended Index is designed to represent the performance of companies located in the Middle East and Africa region. This index includes companies from Saudi Arabia, Qatar, United Arab Emirates, Kuwait, Oman, Bahrain, Jordan, Palestine, South Africa, Egypt, Morocco, Nigeria, Kenya, Mauritius, Ivory Coast, Tunisia and Israel. 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 Middle East and Africa Extended	4.7	9.5	10.1	24.4	6.6	42.2	2.2	7.3	10.5	13.2	18.5
FTSE Middle East and Africa Extended Net Tax	4.6	9.3	9.7	24.0	5.4	39.6	1.8	6.9	10.5	13.2	18.5
FTSE Middle East and Africa Extended ex Israel	3.7	9.1	9.1	21.1	7.6	41.4	2.5	7.2	10.6	13.2	18.7
FTSE Middle East and Africa Extended ex Israel Net Tax	3.6	8.9	8.8	20.7	6.5	39.0	2.1	6.8	10.6	13.2	18.7

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Middle East and Africa Extended	6.3	-16.9	7.4	22.8	-16.1	12.3	-0.3	25.1	-7.4	4.0
FTSE Middle East and Africa Extended Net Tax	6.0	-17.2	7.0	22.2	-16.5	11.8	-0.6	24.7	-7.8	3.6
FTSE Middle East and Africa Extended ex Israel	5.0	-22.6	15.1	26.7	-17.8	10.6	-1.5	22.3	-4.3	4.2
FTSE Middle East and Africa Extended ex Israel Net Tax	4.7	-22.8	14.7	26.1	-18.1	10.1	-1.8	21.9	-4.7	3.8

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.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Middle East and Africa Extended	2.2	0.2	0.4	0.2	-5.5	-27.4	-37.7	-45.4
FTSE Middle East and Africa Extended Net Tax	2.2	0.1	0.4	0.1	-5.6	-27.9	-37.7	-45.9
FTSE Middle East and Africa Extended ex Israel	1.9	0.2	0.4	0.1	-5.8	-25.5	-37.8	-47.7
FTSE Middle East and Africa Extended ex Israel Net Tax	1.9	0.2	0.4	0.1	-5.8	-25.9	-37.8	-48.2

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

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Al Rajhi Banking & Investment Corp	Saudi Arabia	Banks	45,925	3.95
Naspers	South Africa	Software and Computer Services	41,134	3.54
Saudi Aramco	Saudi Arabia	Oil Gas and Coal	32,261	2.78
Kuwait Finance House	Kuwait	Banks	26,739	2.30
ACWA POWER Co.	Saudi Arabia	Electricity	26,398	2.27
The Saudi National Bank	Saudi Arabia	Banks	25,698	2.21
Firststrand Limited	South Africa	Banks	21,799	1.88
National Bank of Kuwait	Kuwait	Banks	21,784	1.88
Qatar National Bank	Qatar	Banks	21,157	1.82
Teva Pharmaceutical	Israel	Pharmaceuticals and Biotechnology	20,642	1.78
Totals			283,538	24.41

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	31	70,535	6.07
1510	Telecommunications	31	87,052	7.50
2010	Health Care	31	48,172	4.15
3010	Banks	67	399,306	34.38
3020	Financial Services	69	29,895	2.57
3030	Insurance	41	40,600	3.50
3510	Real Estate	117	83,017	7.15
4010	Automobiles and Parts	3	929	0.08
4020	Consumer Products and Services	27	6,315	0.54
4030	Media	2	3,825	0.33
4040	Retailers	21	21,581	1.86
4050	Travel and Leisure	24	9,509	0.82
4510	Food Beverage and Tobacco	33	19,559	1.68
4520	Personal Care Drug and Grocery Stores	24	32,585	2.81
5010	Construction and Materials	52	18,830	1.62
5020	Industrial Goods and Services	78	53,332	4.59
5510	Basic Resources	29	73,990	6.37
5520	Chemicals	28	57,737	4.97
6010	Energy	27	58,040	5.00
6510	Utilities	19	46,650	4.02
Totals		754	1,161,459	100.00

INFORMATION

Index Universe

FTSE Global Total Cap Index, FTSE Frontier Index

Launch Date

27 November 2021

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 FTP and email

Currency

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

Review Dates

Semi-annually in March and September

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Bahrain	2	556	0.05
Egypt	43	9,802	0.84
Israel	197	162,500	13.99
Ivory Coast	3	1,197	0.10
Jordan	9	2,187	0.19
Kenya	3	3,271	0.28
Kuwait	59	74,242	6.39
Morocco	28	16,296	1.40
Occupied Palestinian Territory	1	73	0.01
Oman	14	7,980	0.69
Qatar	33	73,630	6.34
Saudi Arabia	194	371,927	32.02
South Africa	114	301,470	25.96
Tunisia	6	647	0.06
UAE	48	135,683	11.68
Totals	754	1,161,459	100.00

Index Characteristics

Attributes	FTSE Middle East and Africa Extended
Number of constituents	754
Net MCap (USDm)	1,161,459
Dividend Yield %	3.54
Constituent Sizes (Net MCap USDm)	
Average	1,540
Largest	45,925
Smallest	11
Median	285
Weight of Largest Constituent (%)	3.95
Top 10 Holdings (% Index MCap)	24.41

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