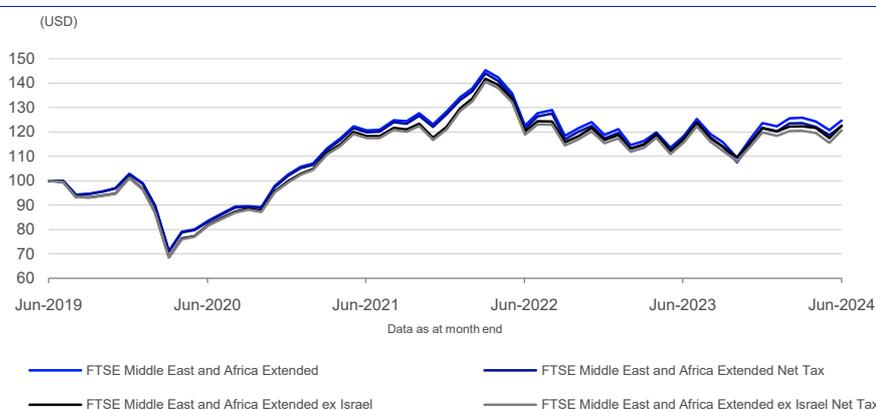


# FTSE Middle East and Africa Extended Index

Data as at: 28 June 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	-0.9	0.9	0.9	5.5	3.3	24.7	1.1	4.5	10.6	12.7	18.6
FTSE Middle East and Africa Extended Net Tax	-1.0	0.7	0.7	5.1	2.1	22.4	0.7	4.1	10.6	12.7	18.6
FTSE Middle East and Africa Extended ex Israel	0.2	0.8	0.8	4.6	3.7	22.7	1.2	4.2	10.5	12.8	18.8
FTSE Middle East and Africa Extended ex Israel Net Tax	0.1	0.6	0.6	4.2	2.6	20.6	0.9	3.8	10.5	12.8	18.8

\* 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	0.5	0.1	0.2	0.1	-14.7	-27.4	-37.7	-45.4
FTSE Middle East and Africa Extended Net Tax	0.5	0.0	0.2	0.1	-14.8	-27.9	-37.7	-45.9
FTSE Middle East and Africa Extended ex Israel	0.4	0.1	0.2	0.1	-13.7	-25.5	-38.1	-47.7
FTSE Middle East and Africa Extended ex Israel Net Tax	0.4	0.0	0.2	0.1	-13.8	-25.9	-38.2	-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	42,579	3.89
Naspers	South Africa	Software and Computer Services	35,446	3.24
Saudi Aramco	Saudi Arabia	Oil Gas and Coal	33,134	3.02
The Saudi National Bank	Saudi Arabia	Banks	28,481	2.60
Kuwait Finance House	Kuwait	Banks	24,386	2.23
National Bank of Kuwait	Kuwait	Banks	22,088	2.02
Firststrand Limited	South Africa	Banks	21,052	1.92
ACWA POWER Co.	Saudi Arabia	Electricity	20,340	1.86
Teva Pharmaceutical	Israel	Pharmaceuticals and Biotechnology	18,520	1.69
Saudi Telecom Co	Saudi Arabia	Telecommunications Service Providers	17,937	1.64
<b>Totals</b>			<b>263,963</b>	<b>24.09</b>

## ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	31	65,339	5.96
1510	Telecommunications	34	81,362	7.43
2010	Health Care	32	46,463	4.24
3010	Banks	72	374,045	34.14
3020	Financial Services	80	30,116	2.75
3030	Insurance	43	37,437	3.42
3510	Real Estate	129	75,016	6.85
4010	Automobiles and Parts	4	722	0.07
4020	Consumer Products and Services	36	9,315	0.85
4030	Media	3	3,158	0.29
4040	Retailers	23	18,943	1.73
4050	Travel and Leisure	25	10,033	0.92
4510	Food Beverage and Tobacco	38	19,521	1.78
4520	Personal Care Drug and Grocery Stores	28	31,258	2.85
5010	Construction and Materials	61	19,095	1.74
5020	Industrial Goods and Services	79	50,312	4.59
5510	Basic Resources	36	70,727	6.46
5520	Chemicals	29	54,206	4.95
6010	Energy	32	58,561	5.34
6510	Utilities	22	40,048	3.66
<b>Totals</b>		<b>837</b>	<b>1,095,677</b>	<b>100.00</b>

## 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	506	0.05
Egypt	53	11,116	1.01
Israel	214	147,076	13.42
Ivory Coast	3	1,471	0.13
Jordan	10	2,399	0.22
Kenya	6	3,646	0.33
Kuwait	65	72,331	6.60
Mauritius	2	1,878	0.17
Morocco	21	14,013	1.28
Occupied Palestinian Territory	5	925	0.08
Oman	14	6,209	0.57
Qatar	38	69,972	6.39
Saudi Arabia	221	368,546	33.64
South Africa	121	270,506	24.69
Tunisia	6	525	0.05
UAE	56	124,559	11.37
<b>Totals</b>	<b>837</b>	<b>1,095,677</b>	<b>100.00</b>

**Index Characteristics**

Attributes	FTSE Middle East and Africa Extended
Number of constituents	837
Net MCap (USDm)	1,095,677
Dividend Yield %	3.66
Constituent Sizes (Net MCap USDm)	
Average	1,309
Largest	42,579
Smallest	6
Median	253
Weight of Largest Constituent (%)	3.89
Top 10 Holdings (% Index MCap)	24.09

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