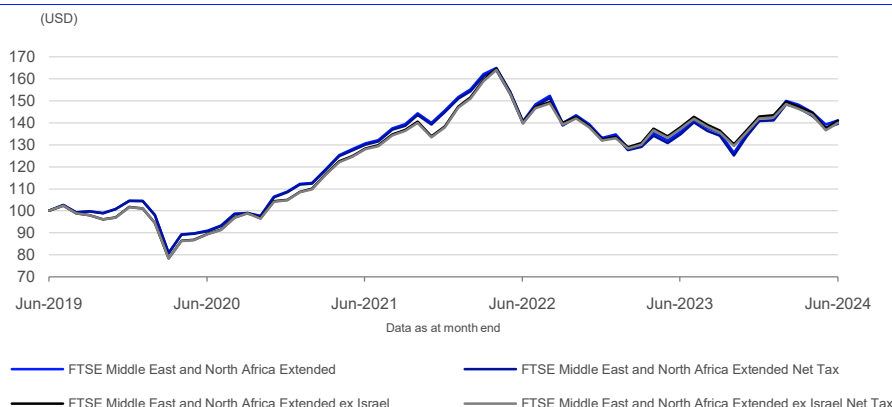


FTSE Middle East and North Africa Extended Index

Data as at: 28 June 2024

The FTSE Middle East and North Africa Extended Index is designed to represent the performance of companies located in the Middle East and North Africa region. This index includes companies from Saudi Arabia, Qatar, United Arab Emirates, Kuwait, Oman, Jordan, Bahrain, Palestine, Egypt, Morocco, 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 North Africa Extended	-4.9	-0.9	-0.9	3.7	8.0	41.1	2.6	7.1	9.2	11.8	16.6
FTSE Middle East and North Africa Extended Net Tax	-5.0	-1.0	-1.0	3.4	7.2	39.5	2.3	6.9	9.2	11.8	16.6
FTSE Middle East and North Africa Extended ex Israel	-4.3	-1.4	-1.4	2.1	9.8	41.0	3.2	7.1	8.7	12.0	16.2
FTSE Middle East and North Africa Extended ex Israel Net Tax	-4.4	-1.5	-1.5	1.9	9.3	40.0	3.0	7.0	8.7	12.0	16.2

* 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 North Africa Extended	13.7	-2.6	-6.8	0.2	0.0	13.1	4.0	34.0	-8.6	6.9
FTSE Middle East and North Africa Extended Net Tax	13.3	-2.9	-7.0	-0.1	-0.3	12.8	3.8	33.7	-8.8	6.6
FTSE Middle East and North Africa Extended ex Israel	14.0	-14.9	8.0	-1.5	4.8	9.2	3.2	31.8	-4.2	7.8
FTSE Middle East and North Africa Extended ex Israel Net Tax	14.0	-15.0	8.0	-1.6	4.7	9.0	3.0	31.6	-4.3	7.6

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 North Africa Extended	0.4	0.2	0.4	0.2	-13.3	-26.0	-30.7	-34.7
FTSE Middle East and North Africa Extended Net Tax	0.3	0.2	0.4	0.2	-13.4	-26.2	-30.7	-35.5
FTSE Middle East and North Africa Extended ex Israel	0.2	0.2	0.4	0.2	-11.5	-24.0	-28.4	-40.2
FTSE Middle East and North Africa Extended ex Israel Net Tax	0.2	0.2	0.4	0.2	-11.6	-24.0	-28.4	-40.2

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	5.20
Saudi Aramco	Saudi Arabia	Oil Gas and Coal	33,134	4.05
The Saudi National Bank	Saudi Arabia	Banks	28,481	3.48
Kuwait Finance House	Kuwait	Banks	24,386	2.98
National Bank of Kuwait	Kuwait	Banks	22,088	2.70
ACWA POWER Co.	Saudi Arabia	Electricity	20,340	2.49
Teva Pharmaceutical	Israel	Pharmaceuticals and Biotechnology	18,520	2.26
Saudi Telecom Co	Saudi Arabia	Telecommunications Service Providers	17,937	2.19
Qatar National Bank	Qatar	Banks	17,816	2.18
Saudi Basic Industries Corp	Saudi Arabia	Chemicals	17,632	2.16
Totals			242,912	29.69

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	25	29,208	3.57
1510	Telecommunications	25	65,027	7.95
2010	Health Care	28	39,420	4.82
3010	Banks	61	306,531	37.47
3020	Financial Services	66	19,546	2.39
3030	Insurance	37	18,070	2.21
3510	Real Estate	112	61,141	7.47
4010	Automobiles and Parts	3	631	0.08
4020	Consumer Products and Services	32	7,965	0.97
4030	Media	3	3,158	0.39
4040	Retailers	13	5,051	0.62
4050	Travel and Leisure	22	9,332	1.14
4510	Food Beverage and Tobacco	32	14,983	1.83
4520	Personal Care Drug and Grocery Stores	22	9,204	1.12
5010	Construction and Materials	58	18,376	2.25
5020	Industrial Goods and Services	68	41,691	5.10
5510	Basic Resources	20	24,794	3.03
5520	Chemicals	26	48,607	5.94
6010	Energy	30	55,393	6.77
6510	Utilities	22	40,048	4.89
Totals		705	818,176	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	506	0.06
Egypt	53	11,116	1.36
Israel	214	147,076	17.98
Jordan	10	2,399	0.29
Kuwait	65	72,331	8.84
Morocco	21	14,013	1.71
Occupied Palestinian Territory	5	925	0.11
Oman	14	6,209	0.76
Qatar	38	69,972	8.55
Saudi Arabia	221	368,546	45.04
Tunisia	6	525	0.06
UAE	56	124,559	15.22
Totals	705	818,176	100.00

Index Characteristics

Attributes	FTSE Middle East and North Africa Extended
Number of constituents	705
Net MCap (USDm)	818,176
Dividend Yield %	3.57
Constituent Sizes (Net MCap USDm)	
Average	1,161
Largest	42,579
Smallest	6
Median	211
Weight of Largest Constituent (%)	5.20
Top 10 Holdings (% Index MCap)	29.69

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