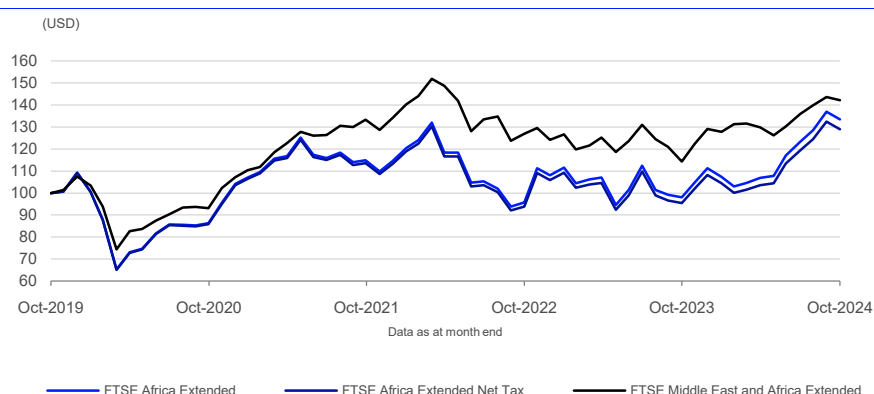


FTSE Africa Extended Index

Data as at: 31 October 2024

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	8.3	25.0	20.1	36.2	16.1	33.5	5.1	6.0	21.5	22.3	25.6
FTSE Africa Extended Net Tax	8.1	24.6	19.3	35.2	13.5	29.0	4.3	5.2	21.5	22.3	25.6
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

* 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 Africa Extended	3.9	-24.8	16.7	34.1	-22.7	12.0	-4.7	10.1	-5.8	3.0
FTSE Africa Extended Net Tax	3.5	-25.1	16.2	33.4	-23.2	11.3	-5.2	9.4	-6.6	2.2
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

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Africa Extended	1.6	0.2	0.2	0.1	-9.2	-30.6	-46.9	-57.5
FTSE Africa Extended Net Tax	1.6	0.2	0.2	0.1	-9.3	-31.0	-46.9	-58.0
FTSE Middle East and Africa Extended	2.2	0.2	0.4	0.2	-5.5	-27.4	-37.7	-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 %
Naspers	South Africa	Software and Computer Services	41,134	12.36
Firstrand Limited	South Africa	Banks	21,799	6.55
Standard Bank Group	South Africa	Banks	18,044	5.42
Capitec Bank Hldgs Ltd	South Africa	Banks	15,174	4.56
Gold Fields	South Africa	Precious Metals and Mining	14,462	4.35
AngloGold Ashanti Plc	South Africa	Precious Metals and Mining	11,629	3.50
MTN Group	South Africa	Telecommunications Service Providers	8,919	2.68
Sanlam	South Africa	Life Insurance	8,739	2.63
Shoprite	South Africa	Personal Care Drug and Grocery Stores	8,120	2.44
Absa Group Limited	South Africa	Banks	7,901	2.37
Totals			155,922	46.87

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	6	41,947	12.61
1510	Telecommunications	10	19,422	5.84
2010	Health Care	7	6,967	2.09
3010	Banks	20	84,491	25.40
3020	Financial Services	16	11,679	3.51
3030	Insurance	8	23,573	7.09
3510	Real Estate	27	18,644	5.60
4010	Automobiles and Parts	2	189	0.06
4020	Consumer Products and Services	8	1,033	0.31
4040	Retailers	10	16,932	5.09
4050	Travel and Leisure	6	1,024	0.31
4510	Food Beverage and Tobacco	10	6,563	1.97
4520	Personal Care Drug and Grocery Stores	9	24,696	7.42
5010	Construction and Materials	9	3,521	1.06
5020	Industrial Goods and Services	17	11,305	3.40
5510	Basic Resources	19	52,207	15.69
5520	Chemicals	6	4,667	1.40
6010	Energy	5	3,234	0.97
6510	Utilities	2	588	0.18
Totals		197	332,683	100.00

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Egypt	43	9,802	2.95
Ivory Coast	3	1,197	0.36
Kenya	3	3,271	0.98
Morocco	28	16,296	4.90
South Africa	114	301,470	90.62
Tunisia	6	647	0.19
Totals	197	332,683	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	197	754
Net MCap (USDm)	332,683	1,161,459
Dividend Yield %	3.53	3.54
Constituent Sizes (Net MCap USDm)		
Average	1,689	1,540
Largest	41,134	45,925
Smallest	25	11
Median	395	285
Weight of Largest Constituent (%)	12.36	3.95
Top 10 Holdings (% Index MCap)	46.87	24.41

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