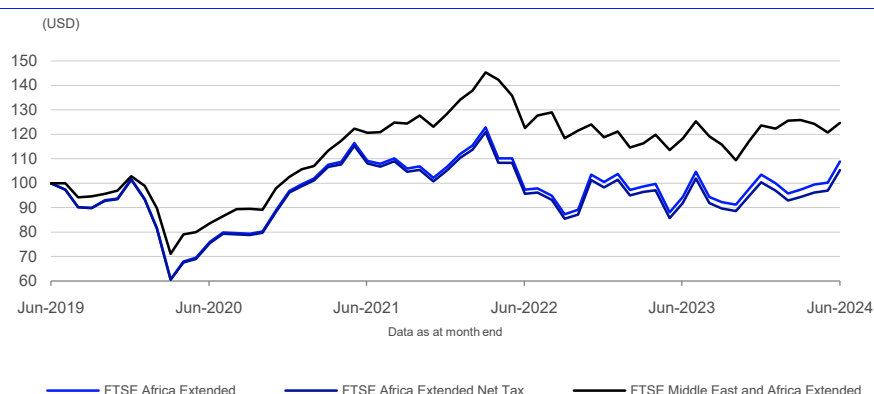


# FTSE Africa Extended Index

Data as at: 28 June 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	11.9	5.2	5.2	15.5	-0.2	8.9	-0.1	1.7	22.9	22.0	25.6
FTSE Africa Extended Net Tax	11.6	4.8	4.8	14.6	-2.5	5.3	-0.9	1.0	22.9	22.0	25.6
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

\* 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	0.7	0.0	0.1	0.0	-16.2	-30.6	-46.9	-57.5
FTSE Africa Extended Net Tax	0.6	-0.1	0.0	0.0	-16.4	-31.0	-46.9	-58.0
FTSE Middle East and Africa Extended	0.5	0.1	0.2	0.1	-14.7	-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	35,446	11.69
Firststrand Limited	South Africa	Banks	21,052	6.94
Standard Bank Group	South Africa	Banks	15,247	5.03
Gold Fields	South Africa	Precious Metals and Mining	13,194	4.35
Capitec Bank Hldgs Ltd	South Africa	Banks	12,182	4.02
AngloGold Ashanti Plc	South Africa	Precious Metals and Mining	10,568	3.49
MTN Group	South Africa	Telecommunications Service Providers	8,380	2.76
Sanlam	South Africa	Life Insurance	7,805	2.57
BidCorp Ltd	South Africa	Personal Care Drug and Grocery Stores	7,709	2.54
Shoprite	South Africa	Personal Care Drug and Grocery Stores	7,366	2.43
Totals			138,950	45.83

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	7	36,181	11.93
1510	Telecommunications	12	18,651	6.15
2010	Health Care	8	7,551	2.49
3010	Banks	24	76,943	25.38
3020	Financial Services	18	11,323	3.74
3030	Insurance	6	19,367	6.39
3510	Real Estate	28	16,270	5.37
4010	Automobiles and Parts	2	190	0.06
4020	Consumer Products and Services	10	1,838	0.61
4040	Retailers	10	13,892	4.58
4050	Travel and Leisure	5	804	0.27
4510	Food Beverage and Tobacco	11	5,791	1.91
4520	Personal Care Drug and Grocery Stores	9	22,715	7.49
5010	Construction and Materials	10	3,491	1.15
5020	Industrial Goods and Services	17	10,978	3.62
5510	Basic Resources	21	47,057	15.52
5520	Chemicals	7	6,101	2.01
6010	Energy	6	3,575	1.18
6510	Utilities	1	437	0.14
Totals		212	303,155	100.00

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Egypt	53	11,116	3.67
Ivory Coast	3	1,471	0.49
Kenya	6	3,646	1.20
Mauritius	2	1,878	0.62
Morocco	21	14,013	4.62
South Africa	121	270,506	89.23
Tunisia	6	525	0.17
Totals	212	303,155	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	212	837
Net MCap (USDm)	303,155	1,095,677
Dividend Yield %	3.83	3.66
Constituent Sizes (Net MCap USDm)		
Average	1,430	1,309
Largest	35,446	42,579
Smallest	14	6
Median	326	253
Weight of Largest Constituent (%)	11.69	3.89
Top 10 Holdings (% Index MCap)	45.83	24.09

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