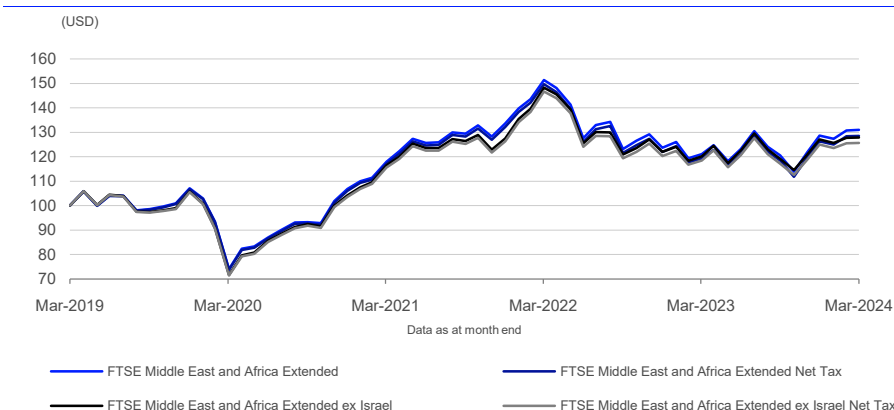


FTSE Middle East and Africa Extended Index

Data as at: 29 March 2024

The FTSE Middle East and Africa Extended Index is designed to represent the performance of the 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	1.8	8.7	1.8	8.2	11.0	31.0	3.5	5.6	10.2	12.6	18.9
FTSE Middle East and Africa Extended Net Tax	1.8	8.5	1.8	7.8	9.8	28.6	3.2	5.2	10.2	12.6	18.9
FTSE Middle East and Africa Extended ex Israel	0.6	7.4	0.6	6.4	9.8	27.9	3.2	5.0	10.1	12.7	19.0
FTSE Middle East and Africa Extended ex Israel Net Tax	0.6	7.3	0.6	6.0	8.7	25.7	2.8	4.7	10.1	12.7	19.0

* 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	0.8	0.3	0.3	0.1	-14.7	-27.4	-37.7	-45.4
FTSE Middle East and Africa Extended Net Tax	0.8	0.2	0.3	0.1	-14.8	-27.9	-37.7	-45.9
FTSE Middle East and Africa Extended ex Israel	0.7	0.3	0.3	0.1	-13.7	-25.5	-38.8	-47.7
FTSE Middle East and Africa Extended ex Israel Net Tax	0.6	0.2	0.2	0.1	-13.8	-25.9	-38.9	-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	ICB Sector	Net MCap (USDm)	Wgt %
Al Rajhi Banking & Investment Corp	Saudi Arabia	Banks	43,428	3.95
Naspers	South Africa	Software and Computer Services	32,157	2.93
The Saudi National Bank	Saudi Arabia	Banks	31,699	2.89
Saudi Aramco	Saudi Arabia	Oil Gas and Coal	25,249	2.30
Kuwait Finance House	Kuwait	Banks	23,930	2.18
National Bank of Kuwait	Kuwait	Banks	23,363	2.13
ACWA POWER Co.	Saudi Arabia	Electricity	19,434	1.77
Saudi Telecom Co	Saudi Arabia	Telecommunications Service Providers	18,938	1.72
Saudi Basic Industries Corp	Saudi Arabia	Chemicals	18,742	1.71
Emirates Telecommunications Group Co PJSC	UAE	Telecommunications Service Providers	17,393	1.58
Totals			254,332	23.16

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	31	60,543	5.51
1510	Telecommunications	35	92,844	8.45
2010	Health Care	32	43,059	3.92
3010	Banks	72	378,523	34.47
3020	Financial Services	78	30,256	2.75
3030	Insurance	43	34,755	3.16
3510	Real Estate	128	74,669	6.80
4010	Automobiles and Parts	4	865	0.08
4020	Consumer Products and Services	36	10,036	0.91
4030	Media	3	3,987	0.36
4040	Retailers	22	17,087	1.56
4050	Travel and Leisure	25	10,958	1.00
4510	Food Beverage and Tobacco	38	20,319	1.85
4520	Personal Care Drug and Grocery Stores	28	30,208	2.75
5010	Construction and Materials	63	21,186	1.93
5020	Industrial Goods and Services	78	51,416	4.68
5510	Basic Resources	36	70,441	6.41
5520	Chemicals	29	58,004	5.28
6010	Energy	31	49,020	4.46
6510	Utilities	21	40,068	3.65
Totals		833	1,098,242	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 Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Bahrain	2	521	0.05
Egypt	53	10,885	0.99
Israel	214	160,037	14.57
Ivory Coast	3	1,082	0.10
Jordan	10	2,412	0.22
Kenya	6	3,738	0.34
Kuwait	65	75,984	6.92
Mauritius	2	1,916	0.17
Morocco	21	13,407	1.22
Occupied Palestinian Territory	5	946	0.09
Oman	14	6,425	0.59
Qatar	38	70,680	6.44
Saudi Arabia	220	379,643	34.57
South Africa	120	243,184	22.14
Tunisia	6	507	0.05
UAE	54	126,875	11.55
Totals	833	1,098,242	100.00

Index Characteristics

Attributes	FTSE Middle East and Africa Extended
Number of constituents	833
Net MCap (USDm)	1,098,242
Dividend Yield %	3.42
Constituent Sizes (Net MCap USDm)	
Average	1,318
Largest	43,428
Smallest	10
Median	264
Weight of Largest Constituent (%)	3.95
Top 10 Holdings (% Index MCap)	23.16

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