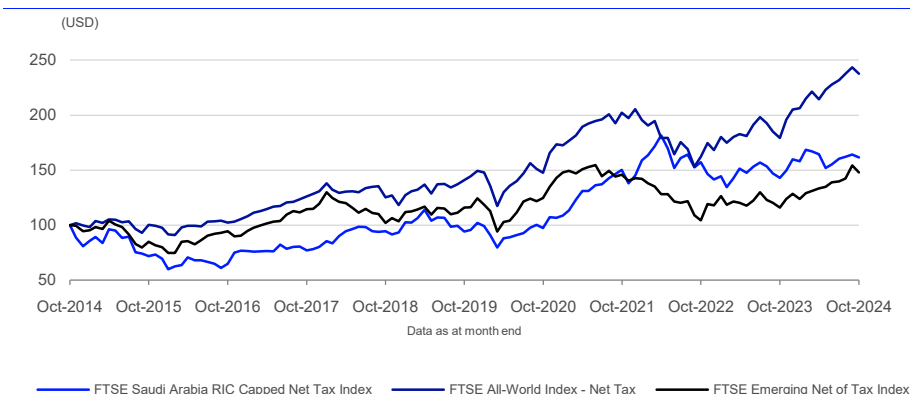


# FTSE Saudi Arabia RIC Capped Index

Data as at: 31 October 2024

The FTSE Global RIC Capped Indexes are market-capitalization weighted indexes designed to limit concentration in any single security to help users meet the Regulated Investment Company (RIC) concentration requirements for US registered funds. The FTSE Global RIC Capped Indexes are a subset of the FTSE Global Equity Index Series (GEIS), which covers 99% of the world's investable market capitalization. The FTSE Saudi Arabia RIC Capped Index represents the performance of Saudi Arabian large and mid capitalization stocks. Securities are weighted based on their free float-adjusted market capitalization and reviewed semi-annually. To limit over concentration in any single security, constituents are capped quarterly so that no more than 20% of the index's weight may be allocated to a single constituent and the sum of the weights of all constituents representing more than 4.5% of the index should not exceed 48% of the total index weight.

## 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 Saudi Arabia RIC Capped Index	0.6	-1.7	1.2	13.1	7.9	72.6	2.6	11.5	13.2	16.0	18.2
FTSE Saudi Arabia RIC Capped Net Tax Index	0.6	-1.8	1.1	13.0	7.4	71.4	2.4	11.4	13.2	16.0	18.2
FTSE All-World Index - Net Tax	2.5	10.8	15.8	32.5	17.5	68.6	5.5	11.0	10.1	15.9	17.4
FTSE Emerging Net of Tax Index	5.8	10.9	15.3	27.7	1.4	27.7	0.5	5.0	12.5	16.0	18.1

\* 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 Saudi Arabia RIC Capped Index	-6.4	-13.8	10.5	4.8	16.6	9.4	4.8	36.1	-2.3	13.1
FTSE Saudi Arabia RIC Capped Net Tax Index	-6.6	-14	10.3	4.6	16.4	9.2	4.6	35.9	-2.4	12.9
FTSE All-World Index - Net Tax	-	-2.2	8	24	-9.6	26.5	16	18.4	-18.1	22
FTSE Emerging Net of Tax Index	-	-15.5	13.1	32.1	-13.3	20.1	15.1	-0.2	-17.3	8.6

## 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.

### Capping

To limit over concentration in any single security, constituents are capped quarterly.

### Transparency

The index uses a transparent, rules-based construction process. Index Methodologies are freely available on the FTSE Russell website.

### Availability

The index is calculated based on price and total return methodologies, both real time and 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 Saudi Arabia RIC Capped Index	1.0	0.2	0.6	0.3	-10.6	-27.1	-29.7	-45.1
FTSE Saudi Arabia RIC Capped Net Tax Index	0.9	0.2	0.6	0.2	-10.7	-27.1	-29.7	-45.2
FTSE All-World Index - Net Tax	3.1	0.4	0.6	0.6	-8.2	-26.2	-33.7	-33.7
FTSE Emerging Net of Tax Index	2.1	0.0	0.3	0.2	-8.1	-30.2	-35.3	-35.6

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table  
Drawdown - based on daily data

Top 10 Constituents - FTSE Saudi Arabia RIC Capped

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Al Rajhi Banking & Investment Corp	Banks	43,543	12.85
Saudi Aramco	Oil, Gas and Coal	30,922	9.12
ACWA POWER Co.	Electricity	25,734	7.59
The Saudi National Bank	Banks	24,832	7.33
Saudi Arabian Mining	Industrial Metals and Mining	21,465	6.33
Saudi Telecom Co	Telecommunications Service Providers	19,731	5.82
Saudi Basic Industries Corp	Chemicals	17,228	5.08
Riyad Bank	Banks	10,291	3.04
Alinma Bank	Banks	9,374	2.77
Saudi British Bank	Banks	8,725	2.57
Totals		211,846	62.51

ICB Industry Breakdown - FTSE Saudi Arabia RIC Capped

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	2	8,877	2.62
15	Telecommunications	3	26,320	7.77
20	Health Care	4	11,916	3.52
30	Financials	15	130,959	38.64
35	Real Estate	3	4,273	1.26
40	Consumer Discretionary	6	9,326	2.75
45	Consumer Staples	6	12,795	3.78
50	Industrials	7	8,530	2.52
55	Basic Materials	9	57,016	16.82
60	Energy	6	38,450	11.35
65	Utilities	3	30,426	8.98
Totals		64	338,888	100.00

Index Characteristics

Attributes	FTSE Saudi Arabia RIC Capped
Number of constituents	64
Net MCap (USDm)	338,888
Dividend Yield %	3.27
Constituent Sizes (Net MCap USDm)	
Average	5,295
Largest	43,543
Smallest	567
Median	2,159
Weight of Largest Constituent (%)	12.85
Top 10 Holdings (% Index MCap)	62.51

INFORMATION

Index Universe

FTSE Global Equity Index Series

Index Launch

4 September 2018

Base Date

15 June 2012

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates

Semi-annually in March and September

History

Available from June 2012

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