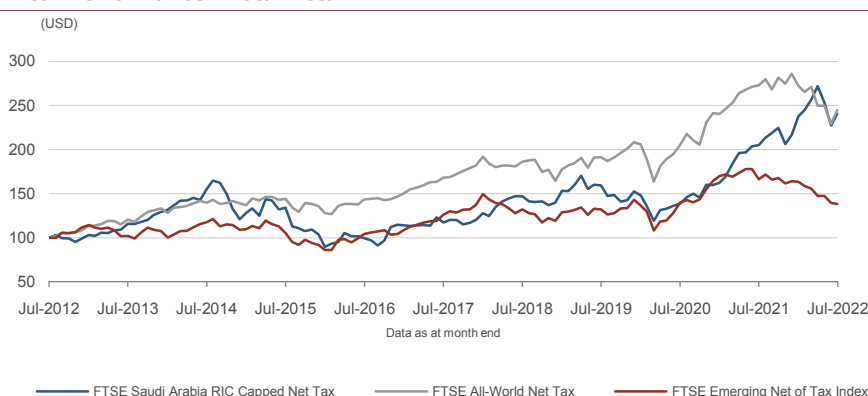


FTSE Saudi Arabia RIC Capped Index

Data as at: 29 July 2022

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	-11.4	1.3	11.0	17.4	51.6	106.6	14.9	15.6	16.9	19.4	18.2
FTSE Saudi Arabia RIC Capped Net Tax	-11.5	1.2	10.9	17.3	51.0	105.0	14.7	15.4	16.9	19.4	18.2
FTSE All-World Net Tax	-2.0	-10.2	-14.5	-10.4	27.8	45.6	8.5	7.8	16.2	20.4	16.5
FTSE Emerging Net of Tax Index	-6.1	-15.4	-15.7	-16.7	4.6	9.8	1.5	1.9	18.0	20.9	16.6

* 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)	2017	2018	2019	2020	2021
FTSE Saudi Arabia RIC Capped	4.8	16.6	9.4	4.8	36.1
FTSE Saudi Arabia RIC Capped Net Tax	4.6	16.4	9.2	4.6	35.9
FTSE All-World Net Tax	24.0	-9.6	26.5	16.0	18.4
FTSE Emerging Net of Tax Index	32.1	-13.3	20.1	15.1	-0.2

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	1.0	0.7	0.9	0.5	-18.7	-32.1	-36.8	-50.4
FTSE Saudi Arabia RIC Capped Net Tax	1.0	0.7	0.8	0.5	-18.8	-32.2	-36.9	-50.5
FTSE All-World Net Tax	-0.7	0.4	0.5	0.7	-22.0	-33.7	-33.7	-33.7
FTSE Emerging Net of Tax Index	-1.0	0.1	0.1	0.2	-23.0	-33.4	-35.6	-36.0

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	43,838	13.72
The Saudi National Bank	Banks	38,243	11.97
Saudi Aramco	Oil Gas and Coal	28,244	8.84
Saudi Basic Industries Corp	Chemicals	22,765	7.13
Saudi Telecom Co	Telecommunications Service Providers	18,829	5.89
Riyadh Bank	Banks	14,787	4.63
Saudi Arabian Mining	Industrial Metals and Mining	12,546	3.93
Saudi British Bank	Banks	11,694	3.66
Alinma Bank	Banks	10,435	3.27
SABIC Agri-Nutrients Co	Chemicals	8,677	2.72
Totals		210,060	65.76

ICB Industry Breakdown - FTSE Saudi Arabia RIC Capped

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	1	1,670	0.52
15	Telecommunications	3	24,285	7.60
20	Health Care	4	10,173	3.18
30	Financials	13	151,804	47.52
35	Real Estate	3	4,017	1.26
40	Consumer Discretionary	4	6,098	1.91
45	Consumer Staples	6	10,830	3.39
50	Industrials	7	6,430	2.01
55	Basic Materials	9	61,801	19.35
60	Energy	2	30,391	9.51
65	Utilities	2	11,946	3.74
Totals		54	319,445	100.00

Index Characteristics

Attributes	FTSE Saudi Arabia RIC Capped
Number of constituents	54
Net MCap (USDm)	319,445
Dividend Yield %	2.63
Constituent Sizes (Net MCap USDm)	
Average	5,916
Largest	43,838
Smallest	459
Median	2,514
Weight of Largest Constituent (%)	13.72
Top 10 Holdings (% Index MCap)	65.76

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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Data definitions available from
info@ftserussell.com

To learn more, visit www.ftserussell.com;
 email info@ftserussell.com; or
 call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 8823 3521