

FTSE Saudi Arabia Free Index Series

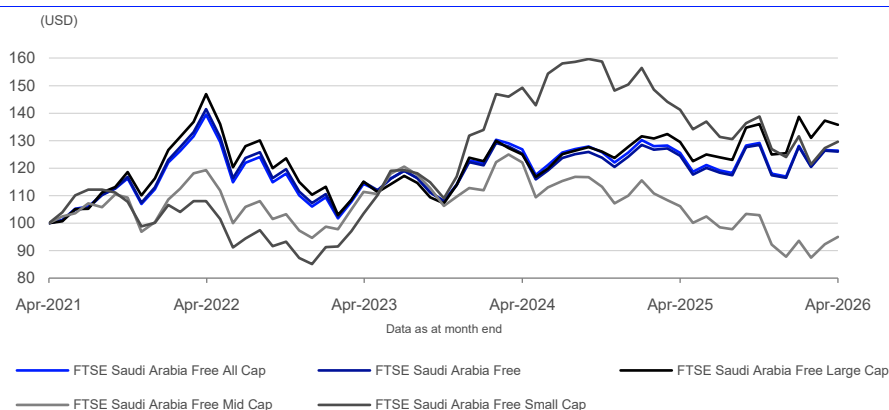
Data as at: 30 April 2026

The FTSE Saudi Arabia Free Index Series is designed to represent the performance of Saudi Arabia's equity market from the perspective of a domestic Saudi Arabian investor. The indexes are market capitalization-weighted and free float adjusted, and to accurately reflect the opportunity set available to domestic investors, adjustments based on foreign ownership restrictions are not applied.

The FTSE Saudi Arabia Free All Cap Index provides the broadest coverage in the series by including large, mid, and small cap companies, while the FTSE Saudi Arabia Free Index includes large and mid cap companies.

Large, mid, and small cap variations are also available, as are versions with capping methodology applied at the constituent level.

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 Free All Cap	-1.3	-2.1	8.0	0.7	10.6	26.4	3.4	4.8	13.4	14.9	16.9
FTSE Saudi Arabia Free	-1.3	-1.9	8.2	1.2	9.6	26.0	3.1	4.7	13.4	14.9	17.0
FTSE Saudi Arabia Free Large Cap	-2.1	-0.2	8.2	4.8	18.1	35.8	5.7	6.3	13.6	15.3	17.5
FTSE Saudi Arabia Free Mid Cap	1.5	-7.7	8.2	-10.5	-14.7	-5.0	-5.2	-1.0	15.6	16.0	17.4
FTSE Saudi Arabia Free Small Cap	-1.5	-6.6	4.5	-8.2	25.3	29.6	7.8	5.3	16.1	18.6	17.3

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE Saudi Arabia Free All Cap	10.9	2.9	15.2	11.8	6.3	38.3	-5.6	15.8	2.4	-6.9
FTSE Saudi Arabia Free	12.2	3.5	16.7	10.3	5.3	39.3	-5.1	13.8	1.6	-6.2
FTSE Saudi Arabia Free Large Cap	10.3	4.9	22.7	7.6	3.9	44.2	-5.1	12.2	3.2	-1.8
FTSE Saudi Arabia Free Mid Cap	17.5	0.3	1.6	21.2	11.7	20.2	-5.6	19.1	-2.4	-20.2
FTSE Saudi Arabia Free Small Cap	-5.3	-5.6	-3.5	35.3	20.8	23.0	-15.0	55.0	14.1	-17.6

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.

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 of tax version of the index 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.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Saudi Arabia Free All Cap	0.0	0.3	0.3	0.5	-12.0	-14.8	-28.3	-35.0
FTSE Saudi Arabia Free	0.1	0.3	0.3	0.5	-12.0	-15.0	-28.9	-36.3
FTSE Saudi Arabia Free Large Cap	0.3	0.4	0.4	0.6	-10.9	-15.0	-31.4	-38.6
FTSE Saudi Arabia Free Mid Cap	-0.6	-0.3	-0.1	0.3	-21.1	-34.3	-34.3	-34.3
FTSE Saudi Arabia Free Small Cap	-0.5	0.4	0.3	0.4	-17.0	-27.4	-27.7	-32.8

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

Drawdown - based on daily data

Top 10 Constituents

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Al Rajhi Banking & Investment Corp	Banks	107,276	22.05
Saudi Aramco	Oil Gas and Coal	43,991	9.04
The Saudi National Bank	Banks	38,861	7.99
Saudi Arabian Mining	Industrial Metals and Mining	23,516	4.83
Saudi Telecom Co	Telecommunications Service Providers	21,905	4.50
Alinma Bank	Banks	17,499	3.60
Saudi Basic Industries Corp	Chemicals	14,698	3.02
Riyadh Bank	Banks	13,022	2.68
ACWA	Electricity	10,138	2.08
Etihad Etisalat Co	Telecommunications Service Providers	9,609	1.98
Totals		300,514	61.77

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE Saudi Arabia Free All Cap		FTSE Saudi Arabia Free		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	5	1.35	2	1.12	0.23
1510	Telecommunications	4	6.99	3	7.31	-0.31
2010	Health Care	11	3.35	5	2.51	0.84
3010	Banks	10	43.82	10	46.79	-2.97
3020	Financial Services	2	0.63	2	0.68	-0.04
3030	Insurance	5	2.64	3	2.08	0.56
3510	Real Estate	10	3.99	5	3.55	0.44
4010	Automobiles and Parts	1	0.16	-	-	0.16
4020	Consumer Products and Services	3	0.57	1	0.19	0.38
4030	Media	2	0.45	2	0.48	-0.03
4040	Retailers	2	0.99	2	1.06	-0.07
4050	Travel and Leisure	3	0.56	2	0.48	0.08
4510	Food Beverage and Tobacco	4	1.95	3	1.91	0.04
4520	Personal Care Drug and Grocery Stores	4	0.56	1	0.24	0.32
5010	Construction and Materials	11	2.22	1	0.77	1.45
5020	Industrial Goods and Services	5	2.70	5	2.88	-0.18
5510	Basic Resources	3	5.28	1	5.16	0.12
5520	Chemicals	8	7.49	8	7.99	-0.51
6010	Energy	6	10.86	6	11.60	-0.74
6510	Utilities	5	3.43	3	3.19	0.24
Totals		104	100.00	65	100.00	

INFORMATION

Index Universe

FTSE Saudi Arabia Index Series

Launch Date

29 October 2017

Base Date

17 March 2017

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-Day indexes available

End-of-Day Distribution

Via FTP and email

Currency

USD, SAR, GBP, CNY, EUR, JPY

Review Dates

Semi-annually in March and September

Index Characteristics

Attributes	FTSE Saudi Arabia Free All Cap	FTSE Saudi Arabia Free
Number of constituents	104	65
Net MCap (USDm)	486,475	455,560
Dividend Yield %	3.34	3.39
Constituent Sizes (Net MCap USDm)		
Average	4,678	7,009
Largest	107,276	107,276
Smallest	322	512
Median	1,533	2,700
Weight of Largest Constituent (%)	22.05	23.55
Top 10 Holdings (% Index MCap)	61.77	65.97

© 2026 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. "FTSE Canada", (4) FTSE Fixed Income LLC ("FTSE FI"), (5) FTSE (Beijing) Consulting Limited ("WOFE"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, WOFE, and other LSEG entities providing LSEG Benchmark and Index services. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors.

FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
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 7228 5659