FTSE Saudi Arabia Free Index Series

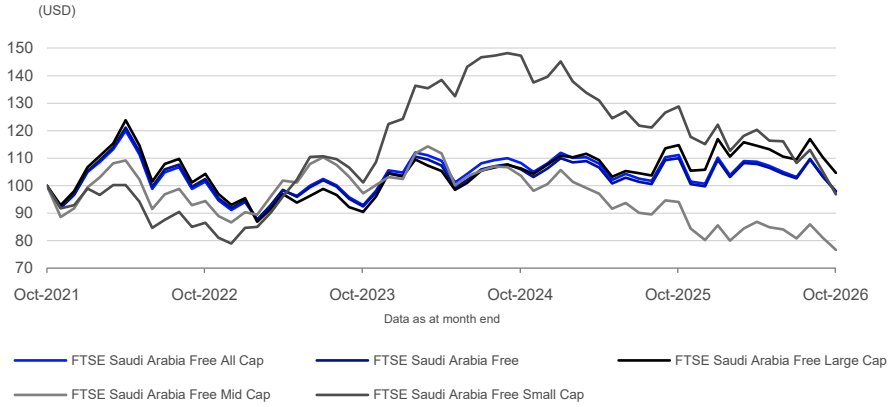
Data as at: 30 October 2026

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	-5.0	-10.0	-2.7	-11.9	5.4	-2.1	1.8	-0.4	12.1	14.9	17.4
FTSE Saudi Arabia Free	-4.7	-9.3	-1.9	-11.0	5.9	-2.2	1.9	-0.4	12.1	14.9	17.5
FTSE Saudi Arabia Free Large Cap	-4.5	-8.7	-1.1	-8.8	15.7	4.6	5.0	0.9	12.1	15.3	17.8
FTSE Saudi Arabia Free Mid Cap	-5.2	-11.8	-4.5	-18.6	-21.2	-23.4	-7.6	-5.2	15.1	15.8	17.8
FTSE Saudi Arabia Free Small Cap	-10.6	-19.5	-15.9	-24.9	-4.3	-3.2	-1.5	-0.7	15.2	18.1	18.2

* 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	-0.9	0.1	0.0	0.5	-14.9	-15.2	-28.3	-35.0
FTSE Saudi Arabia Free	-0.9	0.1	0.0	0.5	-14.5	-14.5	-28.9	-36.3
FTSE Saudi Arabia Free Large Cap	-0.7	0.3	0.1	0.6	-14.3	-14.3	-31.4	-38.6
FTSE Saudi Arabia Free Mid Cap	-1.2	-0.5	-0.3	0.3	-21.5	-36.6	-36.6	-36.6
FTSE Saudi Arabia Free Small Cap	-1.6	-0.1	0.0	0.5	-26.8	-37.2	-37.2	-37.2

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

Top 10 Constituents

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Al Rajhi Banking & Investment Corp	Banks	93,442	21.75
Saudi Aramco	Oil Gas and Coal	41,058	9.56
The Saudi National Bank	Banks	35,413	8.24
Saudi Arabian Mining	Industrial Metals and Mining	21,030	4.89
Saudi Telecom Co	Telecommunications Service Providers	20,707	4.82
Alinma Bank	Banks	15,546	3.62
Saudi Basic Industries Corp	Chemicals	11,290	2.63
Riyad Bank	Banks	10,489	2.44
ACWA	Electricity	9,380	2.18
Banque Saudi Fransi	Banks	9,316	2.17
Totals		**267,671**	**62.29**

ICB Supersector Breakdown

		FTSE Saudi Arabia Free All Cap		FTSE Saudi Arabia Free		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	4	1.44	2	1.18	0.26
1510	Telecommunications	4	7.20	3	7.45	-0.25
2010	Health Care	11	3.14	5	2.37	0.77
3010	Banks	10	44.00	10	46.44	-2.43
3020	Financial Services	2	0.60	2	0.64	-0.03
3030	Insurance	5	2.60	4	2.53	0.08
3510	Real Estate	10	4.29	5	3.92	0.37
4010	Automobiles and Parts	1	0.13	-	-	0.13
4020	Consumer Products and Services	3	0.49	1	0.19	0.30
4030	Media	2	0.29	1	0.25	0.04
4040	Retailers	2	1.08	2	1.14	-0.06
4050	Travel and Leisure	3	0.57	2	0.46	0.11
4510	Food Beverage and Tobacco	4	2.10	3	2.07	0.03
4520	Personal Care Drug and Grocery Stores	4	0.50	1	0.23	0.27
5010	Construction and Materials	11	2.01	1	0.72	1.29
5020	Industrial Goods and Services	5	2.62	5	2.76	-0.14
5510	Basic Resources	3	5.27	1	5.16	0.11
5520	Chemicals	8	6.68	8	7.04	-0.37
6010	Energy	6	11.51	6	12.15	-0.64
6510	Utilities	5	3.46	3	3.29	0.18
Totals		**103**	**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	103	65
Net MCap (USDm)	429,688	407,176
Dividend Yield %	4.05	4.08
Constituent Sizes (Net MCap USDm)		
Average	4,172	6,264
Largest	93,442	93,442
Smallest	232	427
Median	1,187	2,224
Weight of Largest Constituent (%)	21.75	22.95
Top 10 Holdings (% Index MCap)	62.29	65.74

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