

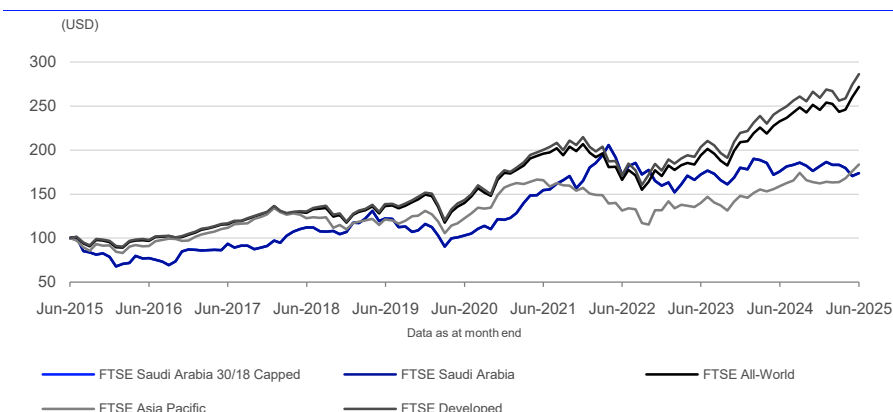
# FTSE Saudi Arabia 30/18 Capped Index

Data as at: 30 June 2025

FTSE Russell UCITS Capped Indexes are market-capitalization weighted indexes designed to limit concentration in any single security as part of the Undertakings for Collective Investment of Transferable Securities (UCITS ) diversification requirements for European Union registered funds. The 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 30/18 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 the largest company's weight does not exceed 30% and any remaining company weight does not exceed 18%.

## 10-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 30/18 Capped	-5.2	-4.4	-4.4	-1.1	1.3	68.3	0.4	11.0	13.3	15.4	16.1
FTSE Saudi Arabia 30/18 Capped Net Tax	-5.3	-4.5	-4.5	-1.3	0.7	67.1	0.2	10.8	13.3	15.4	16.1
FTSE Saudi Arabia	-5.2	-4.4	-4.4	-1.1	1.3	68.3	0.4	11.0	13.3	15.4	16.1
FTSE All-World	11.7	10.5	10.5	16.9	63.7	93.9	17.8	14.2	14.5	13.8	15.2
FTSE Asia Pacific	12.2	13.3	13.3	15.5	39.9	49.5	11.8	8.4	18.3	15.8	14.6
FTSE Developed	11.9	10.4	10.4	16.9	67.3	100.1	18.7	14.9	15.4	14.1	15.7

\* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE Saudi Arabia 30/18 Capped	-13.8	10.5	4.8	17.3	8.5	4.3	36.4	-3.1	12.7	0.9
FTSE Saudi Arabia 30/18 Capped Net Tax	-14.0	10.3	4.6	17.1	8.3	4.1	36.2	-3.2	12.5	0.7
FTSE Saudi Arabia	-13.8	10.5	4.8	17.3	8.5	4.3	36.4	-3.1	12.7	0.9
FTSE All-World	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6	17.7
FTSE Asia Pacific	-0.8	5.6	30.9	-13.5	19.2	20.1	-0.1	-16.1	12.3	9.5
FTSE Developed	-0.3	8.2	23.9	-8.6	28.0	16.7	21.4	-17.8	24.2	18.2

## FEATURES

### Coverage

Derived from the FTSE Global Equity Index Series (GEIS), which covers 99% of the world's investable market capitalisation.

### 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 so the largest company's weight does not exceed 30% and any remaining company weight does not exceed 18%.

### 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, available end of day. Net of tax indexes are 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 30/18 Capped	-0.1	0.0	0.7	0.3	-12.1	-21.4	-27.4	-40.1
FTSE Saudi Arabia 30/18 Capped Net Tax	-0.1	0.0	0.7	0.3	-12.2	-21.4	-27.5	-40.1
FTSE Saudi Arabia	-0.1	0.0	0.7	0.3	-12.1	-21.4	-27.4	-40.1
FTSE All-World	1.1	1.2	0.9	0.7	-15.6	-16.2	-26.0	-33.7
FTSE Asia Pacific	0.8	0.8	0.6	0.4	-16.7	-16.7	-34.4	-34.4
FTSE Developed	1.1	1.3	0.9	0.7	-16.1	-16.5	-26.1	-34.0

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	49,438	14.87
Saudi Aramco	Oil Gas and Coal	38,539	11.59
The Saudi National Bank	Banks	28,053	8.44
Saudi Telecom Co	Telecommunications Service Providers	21,402	6.44
Saudi Arabian Mining	Industrial Metals and Mining	18,788	5.65
ACWA POWER Co.	Electricity	14,747	4.44
Saudi Basic Industries Corp	Chemicals	13,114	3.94
Riyad Bank	Banks	11,246	3.38
Saudi British Bank	Banks	8,909	2.68
Alinma Bank	Banks	8,760	2.63
Totals		212,997	64.07

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	2	8,172	2.46
15	Telecommunications	3	28,631	8.61
20	Health Care	5	12,667	3.81
30	Financials	15	139,294	41.90
35	Real Estate	4	5,216	1.57
40	Consumer Discretionary	6	7,185	2.16
45	Consumer Staples	6	11,765	3.54
50	Industrials	7	9,608	2.89
55	Basic Materials	9	47,053	14.15
60	Energy	6	44,183	13.29
65	Utilities	3	18,674	5.62
Totals		66	332,449	100.00

Index Characteristics

Attributes	FTSE Saudi Arabia 30/18 Capped
Number of constituents	66
Net MCap (USDm)	332,449
Dividend Yield %	4.05
Constituent Sizes (Net MCap USDm)	
Average	5,037
Largest	49,438
Smallest	405
Median	1,707
Weight of Largest Constituent (%)	14.87
Top 10 Holdings (% Index MCap)	64.07

INFORMATION

Index Universe

FTSE Global Equity Index Series

Index Launch

6 August 2024

Base Date

15 June 2012

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via SFTP and email

Currency

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

Review Dates

Semi-annually in March and September

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[info@ftserussell.com](mailto:info@ftserussell.com)

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email [info@ftserussell.com](mailto:info@ftserussell.com); or  
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**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