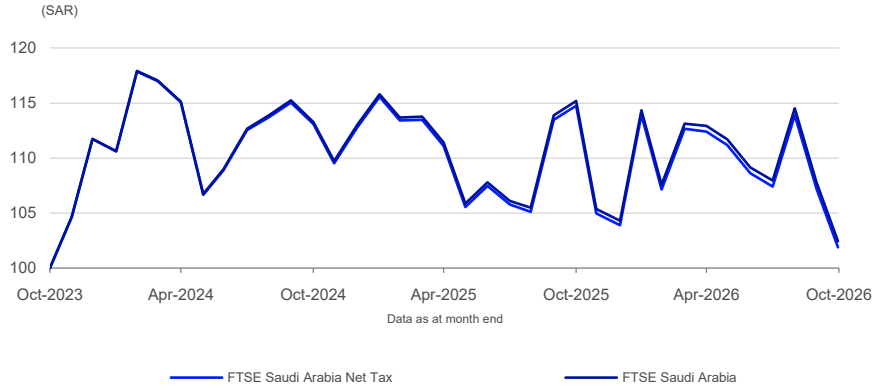
FTSE Saudi Arabia Net Tax Index

Data as at: 30 October 2026

The FTSE Saudi Arabia Index is a market-capitalization weighted index representing the performance of large and mid-cap Saudi Arabia companies that are constituents of the FTSE All-World Index. The index is designed for international investors and applies a 49% foreign ownership limit in line with the Qualified Foreign Investor (QFI) program.

The index is derived from the FTSE Global Equity Index Series (GEIS), which covers 99% of the worlds investable market capitalisation.

3-Year Performance - Total Return



Performance and Volatility - Total Return

Index (SAR)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Saudi Arabia Net Tax	-5.1	-9.4	-1.9	-11.2	1.9	-4.1	0.6	-0.8	11.9	14.6	16.9
FTSE Saudi Arabia	-5.1	-9.3	-1.8	-11.1	2.4	-3.3	0.8	-0.7	11.9	14.6	16.9

* 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

Return/Risk Ratio and Drawdown - Total Return

Index (SAR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Saudi Arabia Net Tax	-0.9	0.0	0.0	0.5	-14.7	-16.5	-27.3	-37.9
FTSE Saudi Arabia	-0.9	0.1	0.0	-	-14.6	-16.1	-27.3	-

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

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.

Transparency

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.

Top 10 Constituents

Constituent	ICB Sector	Net MCap (SARm)	Wgt %
Al Rajhi Banking & Investment Corp	Banks	175,665	15.03
Saudi Aramco	Oil Gas and Coal	154,085	13.18
The Saudi National Bank	Banks	104,336	8.92
Saudi Arabian Mining	Industrial Metals and Mining	78,925	6.75
Saudi Telecom Co	Telecommunications Service Providers	77,710	6.65
Saudi Basic Industries Corp	Chemicals	42,372	3.62
Riyad Bank	Banks	37,828	3.24
ACWA	Electricity	35,202	3.01
Alinma Bank	Banks	31,780	2.72
Saudi British Bank	Banks	31,260	2.67
Totals		**769,163**	**65.79**

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (SARm)	Wgt %
10	Technology	2	18,063	1.54
15	Telecommunications	3	102,759	8.79
20	Health Care	5	36,263	3.10
30	Financials	16	491,326	42.02
35	Real Estate	5	37,697	3.22
40	Consumer Discretionary	6	21,106	1.81
45	Consumer Staples	4	30,242	2.59
50	Industrials	5	26,851	2.30
55	Basic Materials	9	174,256	14.90
60	Energy	6	180,367	15.43
65	Utilities	3	50,221	4.30
Totals		**64**	**1,169,149**	**100.00**

Index Characteristics

Attributes	FTSE Saudi Arabia Net Tax
Number of constituents	64
Net MCap (SARm)	1,169,149
Dividend Yield %	3.93
Constituent Sizes (Net MCap SARm)	
Average	18,268
Largest	175,665
Smallest	1,603
Median	5,992
Weight of Largest Constituent (%)	15.03
Top 10 Holdings (% Index MCap)	65.79

INFORMATION

Index Universe

FTSE All-World Index

Index Launch

18 March 2019

Base Date

15 March 2019

Base Value

3191.73

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via SFTP and email

Currency

SAR

Review Dates

Semi-annually in March and September

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