

# FTSE Saudi Arabia Free Index Series

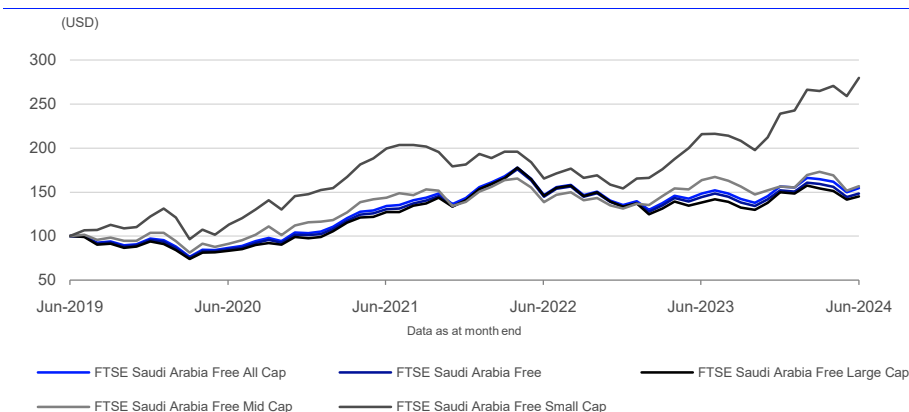
Data as at: 28 June 2024

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	-6.1	-1.3	-1.3	4.2	15.2	54.6	4.8	9.1	12.9	15.7	19.2
FTSE Saudi Arabia Free	-6.8	-2.4	-2.4	2.6	13.7	48.3	4.4	8.2	13.2	16.0	19.2
FTSE Saudi Arabia Free Large Cap	-5.9	-3.1	-3.1	5.0	14.0	45.2	4.5	7.7	14.3	17.1	19.5
FTSE Saudi Arabia Free Mid Cap	-9.6	0.2	0.2	-4.2	9.0	56.6	2.9	9.4	12.7	15.0	20.7
FTSE Saudi Arabia Free Small Cap	5.7	17.1	17.1	29.7	40.3	180.0	11.9	22.9	16.7	15.9	22.5

\* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Saudi Arabia Free All Cap	-2.9	-13.0	10.9	2.9	15.2	11.8	6.3	38.3	-5.6	15.8
FTSE Saudi Arabia Free	-3.8	-12.7	12.2	3.5	16.7	10.3	5.3	39.3	-5.1	13.8
FTSE Saudi Arabia Free Large Cap	-5.7	-10.4	10.3	4.9	22.7	7.6	3.9	44.2	-5.1	12.2
FTSE Saudi Arabia Free Mid Cap	1.3	-20.1	17.5	0.3	1.6	21.2	11.7	20.2	-5.6	19.1
FTSE Saudi Arabia Free Small Cap	5.6	-17.3	-5.3	-5.6	-3.5	35.3	20.8	23.0	-15.0	55.0

## 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	0.3	0.3	0.5	0.3	-14.8	-28.3	-32.7	-49.0
FTSE Saudi Arabia Free	0.2	0.3	0.4	0.3	-15.0	-28.9	-33.8	-48.8
FTSE Saudi Arabia Free Large Cap	0.3	0.2	0.4	0.3	-15.0	-31.4	-34.9	-47.4
FTSE Saudi Arabia Free Mid Cap	-0.3	0.2	0.5	0.2	-15.4	-26.0	-31.5	-53.8
FTSE Saudi Arabia Free Small Cap	1.7	0.7	1.0	0.3	-15.2	-27.7	-32.8	-57.4

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	83,237	18.44
The Saudi National Bank	Banks	36,479	8.08
Saudi Aramco	Oil Gas and Coal	33,134	7.34
ACWA POWER Co.	Electricity	20,340	4.51
Alinma Bank	Banks	18,638	4.13
Saudi Telecom Co	Telecommunications Service Providers	17,937	3.97
Saudi Basic Industries Corp	Chemicals	17,632	3.91
Saudi Arabian Mining	Industrial Metals and Mining	13,897	3.08
Riyad Bank	Banks	10,631	2.36
Saudi British Bank	Banks	9,765	2.16
Totals		261,689	57.98

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	2	1.73	2	1.84	-0.11
1510	Telecommunications	3	6.11	3	6.51	-0.40
2010	Health Care	8	3.95	3	2.64	1.31
3010	Banks	10	40.95	10	43.62	-2.67
3020	Financial Services	2	1.02	2	1.09	-0.07
3030	Insurance	3	2.80	2	2.21	0.59
3510	Real Estate	8	3.48	4	2.82	0.66
4020	Consumer Products and Services	1	0.37	-	-	0.37
4030	Media	2	1.18	2	1.26	-0.08
4040	Retailers	3	0.93	2	0.96	-0.04
4050	Travel and Leisure	4	0.89	2	0.79	0.10
4510	Food Beverage and Tobacco	4	2.61	3	2.37	0.24
4520	Personal Care Drug and Grocery Stores	4	1.08	3	0.99	0.08
5010	Construction and Materials	14	3.00	5	2.02	0.98
5020	Industrial Goods and Services	6	2.09	4	1.88	0.21
5510	Basic Resources	2	3.26	1	3.28	-0.02
5520	Chemicals	9	9.35	8	9.89	-0.54
6010	Energy	6	9.32	6	9.93	-0.61
6510	Utilities	4	5.89	3	5.90	-0.01
Totals		95	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	95	65
Net MCap (USDm)	451,319	423,732
Dividend Yield %	3.11	3.23
Constituent Sizes (Net MCap USDm)		
Average	4,751	6,519
Largest	83,237	83,237
Smallest	104	577
Median	1,767	2,987
Weight of Largest Constituent (%)	18.44	19.64
Top 10 Holdings (% Index MCap)	57.98	61.76

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