



**FTSE
RUSSELL**
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FTSE Russell June 2024 Index Review – Treatment of Saudi Arabia

05 June 2024

Further to the [FTSE Russell June 2024 Index Review – Eid Al Adha Holiday](#) informative notification published on 24 May 2024, FTSE Russell announces that due to the Saudi Exchange being closed for the Eid Al Adha holiday from Sunday 16 June to Thursday 20 June 2024, the index changes for Saudi Arabia securities for the FTSE Russell June 2024 index review will be implemented effective from the open on Tuesday 25 June 2024.

To facilitate this event, FTSE Russell will implement the following treatment for the indices listed in the attachment:

- **Indicative Review Product Files tab** - for the indices listed on this tab, the respective indicative review files are currently displaying Saudi Arabia index changes being effective from the open on Monday 24 June 2024. From the close on Monday 10 June 2024, due to these indices having Saudi Arabia index constituents the indicative review product files will be published for two different effective dates:
 - Indicative review product files with the date 2406 in the file name will reflect the June 2024 index review changes for all markets “ex Saudi Arabia” constituents effective from the open on Monday 24 June 2024. The underlying benchmark changes for the “ex Saudi Arabia” constituents will be implemented based on the closing prices as of the close on Friday 21 June 2024. The shares in issue and investability weight data for the Saudi Arabia constituents will remain unchanged in these files.
 - Indicative review product files with the date 2506 in the file name will reflect the June 2024 index review changes for the Saudi Arabia constituents effective from the open on Tuesday 25 June 2024. The underlying benchmark changes for the Saudi Arabia constituents will be implemented based on the closing prices as of the close on Monday 24 June 2024.

Indicative review files published from the close on Monday 10 June 2024:

- For indices that do not have any Saudi Arabia constituents, only indicative review product files with the date 2406 in the file name will be published.
 - For indices that only have Saudi Arabia constituents (i.e., Saudi Arabia domestic indices), indicative review product files with the date 2406 in the file name will cease to be published. Index review changes for the Saudi Arabia constituents effective from the open on Tuesday 25 June 2024 will be published in the indicative review product files with the date 2506 in the file name, with index changes implemented based on the closing prices as of the close on Monday 24 June 2024.
- **Capped Indices tab** - lists the indices that will be capped based on closing prices as of the close on Friday 14 June 2024, with the new capping factors being effective from the open on Tuesday 25 June 2024.

[Saudi_Arabia_-_Accompanying_Attachment_Standard___Custom_Indices.xlsx](#)

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