

**FTSE Russell** Factsheet

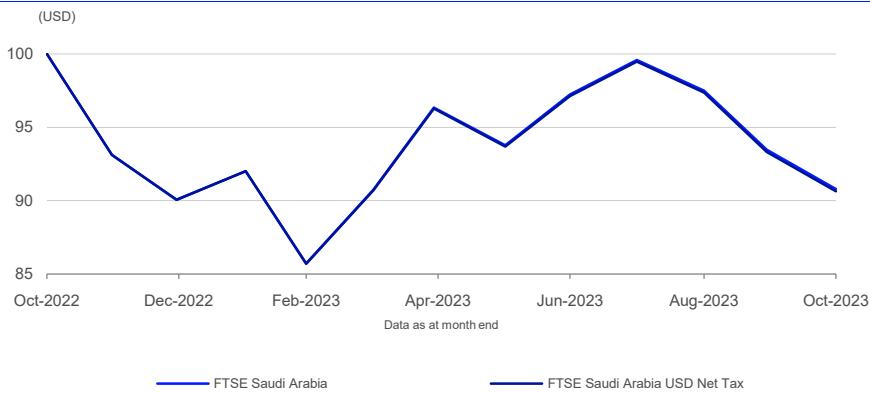
# FTSE Saudi Arabia Index (USD)

Data as at: 31 October 2023

The FTSE Saudi Arabia Index is a market-capitalization weighted index representing the performance of large and mid-cap Saudi Arabian companies that are constituents of the FTSE All-World Index.

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

## 1-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	-8.8	-5.8	0.8	-9.2	45.8	-	13.4	-	13.7	16.4	-
FTSE Saudi Arabia USD Net Tax	-8.9	-5.9	0.7	-9.4	45.2	-	13.3	-	13.7	16.4	-

\* 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 (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Saudi Arabia	-0.6	0.7	-	-	-15.4	-27.4	-	-
FTSE Saudi Arabia USD Net Tax	-0.7	0.7	-	-	-15.5	-27.5	-	-

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 (USDm)	Wgt %
Al Rajhi Banking & Investment Corp	Banks	35,056	12.67
Saudi Aramco	Oil Gas and Coal	27,335	9.88
The Saudi National Bank	Banks	26,059	9.42
Saudi Basic Industries Corp	Chemicals	18,472	6.67
Saudi Telecom Co	Telecommunications Service Providers	18,358	6.63
Saudi Arabian Mining	Industrial Metals and Mining	11,627	4.20
Riyad Bank	Banks	10,403	3.76
Alinma Bank	Banks	8,594	3.11
Saudi British Bank	Banks	8,449	3.05
SABIC Agri-Nutrients Co	Chemicals	8,319	3.01
<b>Totals</b>		<b>172,672</b>	<b>62.39</b>

**ICB Industry Breakdown**

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	2	6,869	2.48
15	Telecommunications	3	24,615	8.89
20	Health Care	3	9,566	3.46
30	Financials	13	115,626	41.78
35	Real Estate	3	3,702	1.34
40	Consumer Discretionary	4	5,240	1.89
45	Consumer Staples	6	10,874	3.93
50	Industrials	6	5,024	1.82
55	Basic Materials	9	50,966	18.41
60	Energy	4	31,440	11.36
65	Utilities	3	12,853	4.64
<b>Totals</b>		<b>56</b>	<b>276,774</b>	<b>100.00</b>

**Index Characteristics**

Attributes	FTSE Saudi Arabia
Number of constituents	56
Net MCap (USDm)	276,774
Dividend Yield %	3.57
Constituent Sizes (Net MCap USDm)	
Average	4,942
Largest	35,056
Smallest	471
Median	2,128
Weight of Largest Constituent (%)	12.67
Top 10 Holdings (% Index MCap)	62.39

**INFORMATION****Index Universe**

FTSE All-World Index

**Investability Screen**

Actual free float applied and liquidity screened

**Index Calculation**

Real-time and end-of-day index available

**End-of-Day Distribution**

Via FTP and email

**Currency**

USD, EUR, GBP, JPY, Local

**Review Dates**

Semi-annually in March and September

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Data definitions available from  
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