STOXX® SAUDI ARABIA LARGE CAP INDEX

Index description

The STOXX Saudi Arabia Large Cap Index is a broad market cap weighted index designed to represent the performance of the Large Cap companies from Saudi Arabia covering approximately 70% of investable market capitalization. STOXX Saudi Arabia Large Cap Index is suitable for global investment products which include funds, exchange traded funds, and derivatives and can also be used for further building block approach strategies when appropriate. It follows a robust and modular framework which enables investors to utilize this index for a variety of investment objectives whilst using a consistent approach. It is derived from STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.

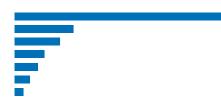
Key facts

- »Broad, yet liquid coverage of Large cap companies that supports clients' global investment decisions whilst avoiding home biases.
- »Can serve as a basis for numerous derived strategies.
- »Constructed using STOXX World Methodology.
- »Its countries follow the STOXX World Country classification framework.

Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)			Component weight (%)		Turnover (%)	
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Saudi Arabia Large Cap Index	421.0	180.2	11.3	6.5	38.1	4.1	21.2	2.3	33.6
STOXX Emerging Markets Large Cap Index	10,343.6	5,802.2	6.7	1.9	449.0	0.0	7.7	0.0	22.7

Supersector weighting (top 10)



Country weighting

53.7% Banks
15.1% Chemicals
11.6% Telecommunications
7.6% Basic Resources
5.9% Utilities
3.9% Health Care
2.3% Food, Beverage & Tobacco

100.0% Saudi Arabia

Risk and return figures¹

Index returns				R	eturn (%)			Anı	nualized re	turn (%)
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	зү	5Y
STOXX Saudi Arabia Large Cap Index	2.5	4.7	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
STOXX Emerging Markets Large Cap Index	3.5	4.9	1.1	2.9	3.8	N/A	N/A	1.1	1.0	0.7
Index volatility and risk	Annualized volatility (%) Annualized Shar						pe ratio ²			
STOXX Saudi Arabia Large Cap Index	10.6	13.7	16.5	16.5	N/A	N/A	N/A	-0.4	-0.4	N/A
STOXX Emerging Markets Large Cap Index	12.8	12.9	16.3	17.7	18.4	N/A	N/A	-0.2	0.0	0.1
Index to benchmark		Correlation						Tracking	error (%)	
STOXX Saudi Arabia Large Cap Index	0.0	0.1	0.1	0.1	N/A	15.6	17.8	21.7	21.7	N/A
Index to benchmark					Beta			Annualiz	zed informa	ation ratio
STOXX Saudi Arabia Large Cap Index	0.0	0.1	0.1	0.1	N/A	-0.8	-0.1	-0.7	-0.7	N/A

 $^{^{\}rm 1}$ For information on data calculation, please refer to STOXX <u>calculation reference guide</u>.

(USD, net return), all data as of Jun. 30, 2023



² Based on EURIBOR1M

STOXX® SAUDI ARABIA LARGE CAP INDEX

Fundamentals (for last 12 months)

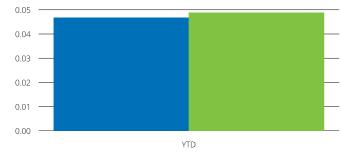
Index		rice/earnings incl. negative		Price/earnings excl. negative	Price/ book	Dividend yield (%) ³	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Saudi Arabia Large Cap Index	16.6	16.9	16.6	16.9	1.9	N/A	3.8	17.4
STOXX Emerging Markets Large Cap Index	13.0	12.8	12.1	12.4	1.6	2.6	0.8	22.8

Performance and annual returns4









STOXX® Saudi Arabia Large Cap Index STOXX® Emerging Markets Large Cap Index

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH1169657942	SWSALCGR		.SWSALCGR
Net Return	EUR	CH1169657934	SWSALCR		.SWSALCR
Price	EUR	CH1169657959	SWSALCP	-	.SWSALCP
Gross Return	USD	CH1169657918	SWSALCGV		.SWSALCGV
Net Return	USD	CH1169657900	SWSALCV		.SWSALCV
Price	USD	CH1169657926	SWSALCL		.SWSALCL

Methodology

The STOXX Saudi Arabia Large Cap Index is a broad market cap weighted index designed to represent the performance of the Large Cap companies from Saudi Arabia covering approximately 70% of investable market capitalization. STOXX Saudi Arabia Large Cap Index is suitable for global investment products which include funds, exchange traded funds, and derivatives and can also be used for further building block approach strategies when appropriate. It follows a robust and modular framework which enables investors to utilize this index for a variety of investment objectives whilst using a consistent approach. It is derived from STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.

Quick facts

Weighting	Free-float market capitalization
Cap factor	N/A
No. of components	Variable
Review frequency	Semi Annual
Calculation/distribution	Realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	1000 as of September. 19, 2022
History	Available from Sep. 19, 2022
Inception date	November. 16, 2022

To learn more about the inception date, the currency, the calculation hours and historical values, please

CONTACT DETAILS

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BACKTESTED PERFORMANCE

This document contains index performance data based on backtesting, i.e. calculations of how the index might have performed prior to launch if it had existed using the same index methodology and based on historical constituents. Backtested performance information is purely hypothetical and is provided in this document solely for information purposes. Backtested performance does not represent actual performance and should not be interpreted as an indication of actual performance.

CUSTOMIZATION

The index can be used as a basis for the definition of STOXX® Customized Indices, which can be tailored to specific client or mandate needs. STOXX offers customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies

³ Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Sep. 19, 2022 to Jun. 30, 2023

(USD, net return), all data as of Jun. 30, 2023

STOXX INDICES

STOXX® SAUDI ARABIA LARGE CAP INDEX

Top 10 Components⁵

Company	Supersector	Country	Weight (%)	
AL RAJHI BANK	Banks	Saudi Arabia	21.17	
SAUDI BASIC INDUSTRIES	Chemicals	Saudi Arabia	11.74	
THE SAUDI NATIONAL BANK	Banks	Saudi Arabia	11.68	
SAUDI TELECOM	Telecommunications	Saudi Arabia	11.64	
SAUDI ARABIAN MINING	Basic Resources	Saudi Arabia	7.57	
RIYAD BANK	Banks	Saudi Arabia	5.83	
THE SAUDI BRITISH BK	Banks	Saudi Arabia	4.22	
DR SULAIMAN AL HABIB MEDICAL S	Health Care	Saudi Arabia	3.89	
ALINMA BANK	Banks	Saudi Arabia	3.32	
SABIC AGRI- NUTRIENTS	Chemicals	Saudi Arabia	3.32	

Based on the composition as of Jun. 30, 2023