STOXX® SAUDI ARABIA INDEX

Index description

The STOXX Saudi Arabia Index is a market cap weighted index designed to represent the performance of the Large and Mid Cap companies from Saudi Arabia covering approximately 85% of investable market capitalization. STOXX Saudi Arabia 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 and Mid cap companies that supports clients' global investment decisions whilst avoiding home biases.

»A consistent and transparent methodology which fully embraces global standards of governance.

»Can serve as a basis for numerous derived strategies.

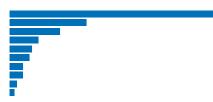
»Constructed using STOXX World Methodology.

»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 Index	510.4	222.2	6.3	3.3	38.1	1.1	17.2	0.5	30.9
STOXX Emerging Markets Index	12,861.2	7,118.5	3.8	1.1	449.0	0.0	6.3	0.0	23.3

Supersector weighting (top 10)



Country weighting

44.9% Banks 16.5% Chemicals 10.8% Telecommunications 6.1% Basic Resources 4.8% Utilities 4.2% Health Care

2.9% Food, Beverage & Tobacco 2.8% Technology

1.5% Insurance

Risk and return figures¹

Index returns				R	Return (%)			Anı	nualized re	turn (%)
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Saudi Arabia Index	3.6	6.6	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
STOXX Emerging Markets Index	3.8	5.4	2.0	5.5	4.3	N/A	N/A	2.0	1.8	0.8
Index volatility and risk		Annualized volatility (%) Annualized Sharpe						pe ratio ²		
STOXX Saudi Arabia Index	11.5	13.2	16.2	16.2	N/A	N/A	N/A	-0.3	-0.3	N/A
STOXX Emerging Markets Index	12.2	12.2	15.5	17.0	17.9	N/A	N/A	-0.1	0.1	0.1
Index to benchmark		Correlation						Tracking	error (%)	
STOXX Saudi Arabia Index	0.0	0.1	0.2	0.2	N/A	15.7	16.9	20.7	20.7	N/A
Index to benchmark		Beta Annualized information						tion ratio		
STOXX Saudi Arabia Index	0.0	0.1	0.2	0.1	N/A	-0.2	0.1	-0.7	-0.7	N/A

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

100.0% Saudi Arabia



² Based on EURIBOR1M

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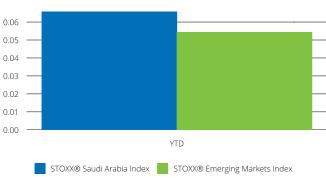
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Fundamentals (for last 12 months)

Index		Price/earnings incl. negative		Price/earnings excl. negative		Price/ Dividend book yield (%) ³		Price/ cash flow	
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing	
STOXX Saudi Arabia Index	18.7	18.6	17.4	18.0	2.0	N/A	3.5	17.9	
STOXX Emerging Markets Index	13.3	12.8	11.9	12.2	1.6	2.5	0.8	1.3	

Performance and annual returns4





Methodology

The STOXX Saudi Arabia Index is a market cap weighted index designed to represent the performance of the Large and Mid Cap companies from Saudi Arabia covering approximately 85% of investable market capitalization. STOXX Saudi Arabia 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.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH1169657702	SWSAGR		.SWSAGR
Net Return	EUR	CH1169657694	SWSAR		.SWSAR
Price	EUR	CH1169657710	SWSAP		.SWSAP
Gross Return	USD	CH1169657678	SWSAGV		.SWSAGV
Net Return	USD	CH1169657660	SWSAV		.SWSAV
Price	USD	CH1169657686	SWSAL		.SWSAL

Complete list available here: www.stoxx.com/data/vendor_codes.html

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® SAUDI ARABIA INDEX

Top 10 Components⁵

Company	Supersector	Country	Weight (%)	
AL RAJHI BANK	Banks	Saudi Arabia	17.16	
SAUDI BASIC INDUSTRIES	Chemicals	Saudi Arabia	9.52	
THE SAUDI NATIONAL BANK	Banks	Saudi Arabia	9.47	
SAUDI TELECOM	Telecommunications	Saudi Arabia	9.43	
SAUDI ARABIAN MINING	Basic Resources	Saudi Arabia	6.13	
RIYAD BANK	Banks	Saudi Arabia	4.72	
THE SAUDI BRITISH BK	Banks	Saudi Arabia	3.42	
DR SULAIMAN AL HABIB MEDICAL S	Health Care	Saudi Arabia	3.15	
ALINMA BANK	Banks	Saudi Arabia	2.69	
SABIC AGRI- NUTRIENTS	Chemicals	Saudi Arabia	2.69	

Based on the composition as of Jun. 30, 2023