

STOXX® SAUDI ARABIA SMALL CAP INDEX

Index description

The STOXX Saudi Arabia Small Cap Index is a broad market cap weighted index designed to represent the performance of the Small Cap companies from Saudi Arabia covering approximately 15% of investable market capitalization. STOXX Saudi Arabia Small 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.

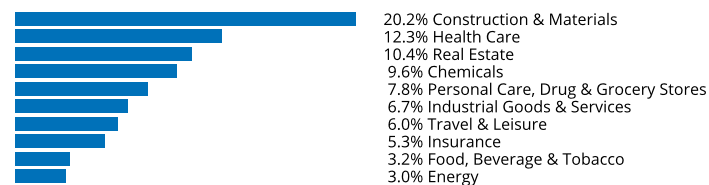
Key facts

- »Broad, yet liquid coverage of Small 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 Small Cap Index | 58.2 | 35.1 | 0.7 | 0.6 | 1.9 | 0.2 | 5.3 | 0.6 | 39.7 |
| STOXX Emerging Markets All Cap Index | 14,305.4 | 7,825.2 | 1.5 | 0.3 | 440.8 | 0.0 | 5.6 | 0.0 | 8.3 |

Supersector weighting (top 10)



Country weighting



Risk and return figures¹

| Index returns | Return (%) | | | | | Annualized return (%) | | | | |
|--------------------------------------|---------------------------|------|------|------|------|--------------------------------------|------|------|------|------|
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| STOXX Saudi Arabia Small Cap Index | 3.7 | 25.1 | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A |
| STOXX Emerging Markets All Cap Index | -0.8 | 1.9 | -7.5 | 12.5 | -3.2 | N/A | N/A | -7.5 | 4.0 | -0.7 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Saudi Arabia Small Cap Index | 7.0 | 9.1 | 12.6 | 12.6 | N/A | N/A | N/A | 1.6 | 1.6 | N/A |
| STOXX Emerging Markets All Cap Index | 8.1 | 11.7 | 15.8 | 16.7 | 17.6 | N/A | N/A | -0.6 | 0.2 | -0.0 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Saudi Arabia Small Cap Index | 0.6 | 0.2 | 0.1 | 0.1 | N/A | 6.8 | 13.4 | 18.9 | 18.9 | N/A |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Saudi Arabia Small Cap Index | 0.5 | 0.2 | 0.1 | 0.1 | N/A | 7.4 | 3.6 | 0.7 | 0.7 | N/A |

¹ For information on data calculation, please refer to STOXX calculation reference guide.

² Based on EURIBOR1M

(USD, net return), all data as of May 31, 2023

STOXX INDICES

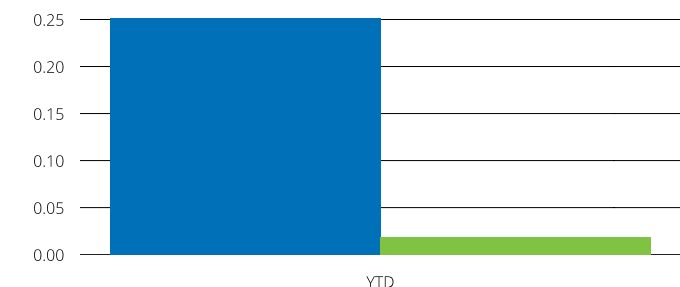
STOXX® SAUDI ARABIA SMALL CAP INDEX

Fundamentals (for last 12 months)

| Index | Price/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 Small Cap Index | 28.9 | 25.4 | 23.1 | 25.0 | 2.5 | N/A | 2.4 | 18.9 |
| STOXX Emerging Markets All Cap Index | 13.4 | 12.5 | 11.3 | 11.8 | 1.4 | 2.3 | 0.7 | 1.0 |

Performance and annual returns⁴

— STOXX® Saudi Arabia Small Cap Index — STOXX® Emerging Markets All Cap Index



■ STOXX® Saudi Arabia Small Cap Index ■ STOXX® Emerging Markets All Cap Index

Methodology

The STOXX Saudi Arabia Small Cap Index is a broad market cap weighted index designed to represent the performance of the Small Cap companies from Saudi Arabia covering approximately 15% of investable market capitalization. STOXX Saudi Arabia Small 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.

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|----------|-----------|-----------|
| Gross Return EUR | CH1169658429 | SWSASCGR | | .SWSASCGR |
| Net Return EUR | CH1169658411 | SWSASCR | | .SWSASCR |
| Price EUR | CH1169658437 | SWSASCP | | .SWSASCP |
| Gross Return USD | CH1169658395 | SWSASCGV | | .SWSASCGV |
| Net Return USD | CH1169658387 | SWSASCV | | .SWSASCV |
| Price USD | CH1169658403 | SWSASCL | | .SWSASCL |

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 see our data vendor code sheet.

CONTACT DETAILS

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | <https://qontigo.com/support/>

DISCLAIMER

STOXX, Deutsche Boerse Group (DBAG) and their licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its index data and exclude any liability in connection therewith. STOXX, DBAG and their licensors, research partners or data providers are not providing investment advice through the publication of indices or in connection therewith. In particular, the inclusion of a company in an index, its weighting, or the exclusion of a company from an index, does not in any way reflect an opinion of STOXX, DBAG or their licensors, research partners or data providers on the merits of that company. Financial instruments based on the STOXX® indices, DAX® indices or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, DBAG or their licensors, research partners or data providers.

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 May 31, 2023

STOXX® SAUDI ARABIA SMALL CAP INDEX

Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|-------------------------|--------------------------------------|--------------|------------|
| THE COMPANY FOR COOPIN | Insurance | Saudi Arabia | 5.29 |
| DALLAH HEALTHCARE | Health Care | Saudi Arabia | 5.27 |
| ABDULLAH AL OTHAIM MKTS | Personal Care, Drug & Grocery Stores | Saudi Arabia | 4.55 |
| ADVANCED PETROCHEMICALS | Chemicals | Saudi Arabia | 4.23 |
| NATIONAL INDZT | Chemicals | Saudi Arabia | 3.65 |
| EMAAR THE ECONOMIC CITY | Real Estate | Saudi Arabia | 3.65 |
| SAUDI CEMENT | Construction & Materials | Saudi Arabia | 3.34 |
| SAUDIA DAIRY & FDSF | Food, Beverage & Tobacco | Saudi Arabia | 3.22 |
| AL HAMMADI HOLDING | Health Care | Saudi Arabia | 3.05 |
| ALDREES PTL& TRANSVS | Energy | Saudi Arabia | 3.00 |

⁵ Based on the composition as of May 31, 2023