

# MSCI Tadawul 30 Index (SAR)

The MSCI Tadawul 30 Index is a SAR denominated index jointly launched by MSCI and the Saudi Stock Exchange Co. (Tadawul). The Index is based on the MSCI Saudi Arabia Investable Market Index (IMI) that represents the performance of large, mid and small-cap stocks of the Saudi Arabia equity from the point of view of an investor following a trading calendar of Sunday through Thursday week (STW). The Index targets the top 30 securities, listed on the Saudi Main Equity Market, based on free float market capitalization with capping criteria, screened for liquidity and international investability and is designed to be able to serve as the basis for financial products including derivatives and ETPs.

## Cumulative index performance

SAR Price Returns (%) Nov 2008 - December 2020



SAR Price Closing Index Levels (Nov 2008 - December 2020)



## Index performance

SAR Price Returns (%) (December 31, 2020)

Index	1 Month	3 Months	1 Year	Year to date	ANNUALIZED RETURN (%)				Div Yld (%)	P/E	P/E Fwd	P/BV
					3 Years	5 Years	10 Years	Since Nov 30, 2008				
MSCI Tadawul 30 (SAR)	-0.24	6.71	-1.71	-1.71	5.56	5.66	2.68	5.30	3.57	25.32	19.45	2.13
MSCI Saudi Arabia IMI (SAR)	-0.09	6.24	-0.38	-0.38	5.77	5.70	-	-	3.39	28.25	19.81	2.09
TASI (SAR)	-0.66	4.70	3.58	3.58	6.34	4.68	2.76	5.15	-	29.21	-	4.38

## Fundamentals

(December 31, 2020)

## Index risk and return characteristics

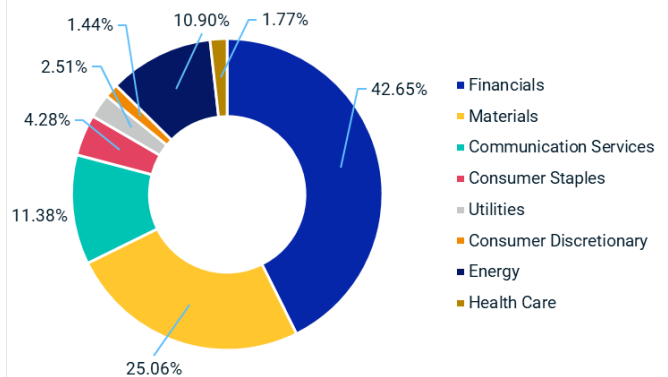
SAR Price Index Levels (December 31, 2020)

Index	ANNUALIZED STD. DEVIATION (%)			
	3 Years	5 Years	10 Years	Since Nov 30, 2008
MSCI Tadawul 30 (SAR)	19.38	19.15	18.68	19.29
MSCI Saudi Arabia IMI (SAR)	18.88	18.63	-	-
TASI (SAR)	18.90	19.54	19.16	19.51

## Top 10 constituents

	Sector	Index Wt. (%)
SAUDI BASIC IND CORP	Materials	12.92
AL RAJHI BANKING & INV	Financials	12.77
SAUDI ARAMCO	Energy	10.90
NATIONAL COMM BANK	Financials	9.25
SAUDI TELECOM CO	Comm Srvcs	8.39
SAMBA FINANCIAL GROUP	Financials	4.05
RIYAD BANK	Financials	3.86
SAUDI BRITISH BANK	Financials	2.93
BANQUE SAUDI FRANSI	Financials	2.79
SAUDI ELECTRICITY CO	Utilities	2.76
Total		70.75

## Sector Weights



## Additional information

### MSCI Tadawul 30 index

Number of Constituents	31
Bloomberg Ticker	MS723275
Years of History	10

## Annual performance (%) (SAR)

Year	MSCI Tadawul 30	MSCI Saudi Arabia Investable Market Index	TASI
2020	-1.71	-0.38	3.58
2019	3.62	5.85	7.19
2018	15.50	12.22	8.31
2017	4.25	2.72	0.22
2016	7.38	8.53	4.32
2015	-9.50	NA	-17.06
2014	-4.62	NA	-2.37
2013	20.16	NA	25.50
2012	4.18	NA	5.98
2011	-8.44	NA	-3.07
2010	11.56	NA	8.15
2009	26.78	NA	27.46

## Index methodology

The MSCI Tadawul 30 Index targets top 30 securities of the MSCI Saudi Arabia IMI STW Index based on free float market cap allowing number of constituents to range between 25 and 35. The maximum security weight is capped at 15%.

The base date of the index is 26<sup>th</sup> November 2013. The MSCI Tadawul 30 Index levels are calculated in Saudi Arabian Riyal.

The MSCI Tadawul 30 Index was launched on Dec 05, 2018. Data prior to the launch date is back-tested data (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between back-tested performance and actual results. Past performance -- whether actual or back-tested -- is no indication or guarantee of future performance.

The TASI data is provided by the Tadawul and that MSCI has no involvement, interest or ownership in the TASI.

### ABOUT MSC INC.

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