

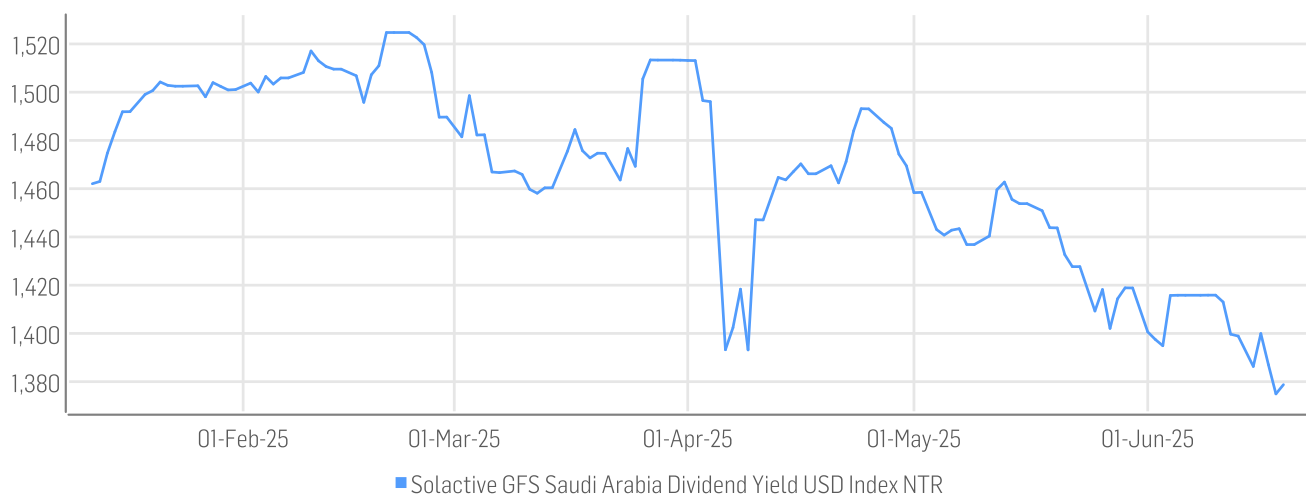
FACTSHEET - AS OF 19-Jun-2025

Solactive GFS Saudi Arabia Dividend Yield USD Index NTR

DESCRIPTION

The Solactive GFS Saudi Arabia Dividend Yield USD Index NTR is part of the Solactive Global Factor Series which aims to provide exposure to a range of equity risk factors for various segments of the global stock market. The index intends to track the performance of companies from the Solactive GBS Saudi Arabia Large & Mid Cap Index that exhibit Dividend Yield characteristics.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOHLY	Base Value / Base Date	1000 Points / 07.05.2019
Bloomberg / Reuters	/ .SDSAUN	Last Price	1378.77
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 07.05.2019
Index Members	30		

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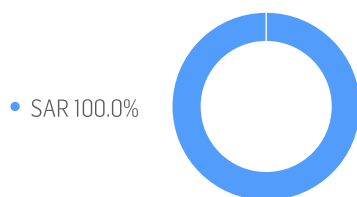
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STATISTICS

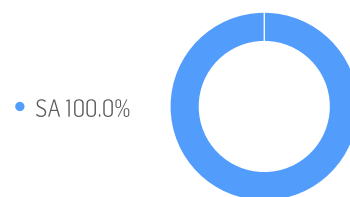
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.50%	-6.50%			-5.70%	-5.70%
Performance (p.a.)						-12.68%
Volatility (p.a.)	11.03%	18.13%			14.57%	14.57%
High	1443.74	1513.36			1524.73	1524.73
Low	1374.93	1374.93			1374.93	1374.93
Sharpe Ratio*	-4.28	-1.55			-1.17	-1.17
Max. Drawdown	-4.77%	-9.15%			-9.82%	-9.82%
VaR 95 \ 99						-17.5% \ -28.5%
CVaR 95 \ 99						-36.7% \ -113.1%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 19-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
SABIC AGRI-NUTRIENTS CO	SAFCO AB Equity	SA	SAR	5.51%
THE SAUDI NATIONAL BANK	SNB AB Equity	SA	SAR	5.50%
BANQUE SAUDI FRANSI SJSC	BSF AB Equity	SA	SAR	5.20%
ETIHAD ETISALAT CO SJSC	EEC AB Equity	SA	SAR	5.16%
ARAB NATIONAL BANK	ARNB AB Equity	SA	SAR	5.13%
SAUDI ARABIAN OIL CO	ARAMCO AB Equity	SA	SAR	5.04%
AL RAJHI BANKING & INVESTMENT CORPORATION SJSC	RJHI AB Equity	SA	SAR	4.96%
SAUDI BRITISH BANK SJSC	SABB AB Equity	SA	SAR	4.95%
SAUDI TELECOM CO	STC AB Equity	SA	SAR	4.79%
RIYAD BANK SJSC	RIBL AB Equity	SA	SAR	4.72%

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