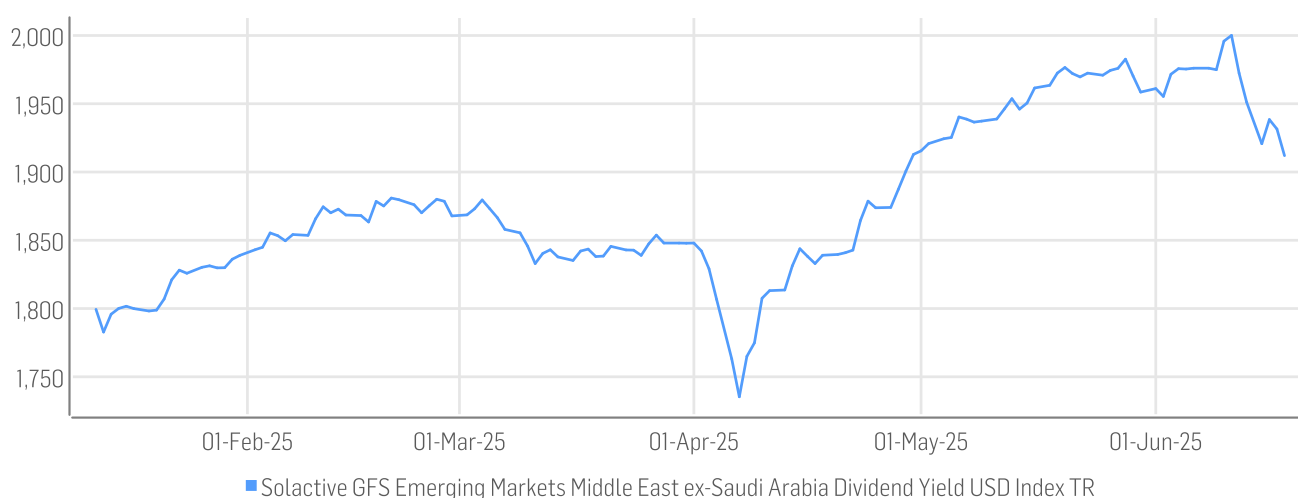


Solactive GFS Emerging Markets Middle East ex-Saudi Arabia Dividend Yield USD Index TR

DESCRIPTION

The Solactive GFS Emerging Markets Middle East ex-Saudi Arabia Dividend Yield USD Index TR 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 Emerging Markets Middle East ex-Saudi Arabia Large & Mid Cap Index that exhibit Dividend Yield characteristics.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOHMJ	Base Value / Base Date	1000 Points / 07.05.2019
Bloomberg / Reuters	/ .SDMSUT	Last Price	1911.97
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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		

FACTSHEET - AS OF 18-Jun-2025

Solactive GFS Emerging Markets Middle East ex-Saudi Arabia Dividend Yield USD Index TR

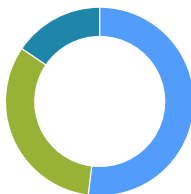
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.07%	4.00%			6.25%	6.25%
Performance (p.a.)						15.16%
Volatility (p.a.)	10.11%	10.73%			8.93%	8.93%
High	2000.05	2000.05			2000.05	2000.05
Low	1911.97	1735.35			1735.35	1735.35
Sharpe Ratio*	-3.55	1.21			1.21	1.21
Max. Drawdown	-4.40%	-6.39%			-7.74%	-7.74%
VaR 95 \ 99						-16.1% \ -25.2%
CVaR 95 \ 99						-24.6% \ -38.8%

* 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).

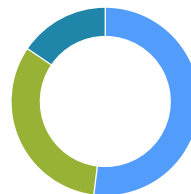
COMPOSITION BY CURRENCIES

- AED 51.9%
- QAR 32.5%
- KWd 15.5%



COMPOSITION BY COUNTRIES

- AE 51.9%
- QA 32.5%
- KW 15.5%



TOP COMPONENTS AS OF 18-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
ABU DHABI ISLAMIC BANK PJSC	ADIB DH Equity	AE	AED	5.67%
DUBAI ISLAMIC BANK PJSC	DIB DB Equity	AE	AED	5.50%
FIRST ABU DHABI BANK PJSC	FAB DH Equity	AE	AED	5.42%
ADNOC GAS PLC	ADNOCGAS DH Equity	AE	AED	5.42%
ABU DHABI COMMERCIAL BANK PJSC	ADCB DH Equity	AE	AED	5.39%
QATAR NATIONAL BANK SAQ	QNBK QD Equity	QA	QAR	5.13%
EMIRATES NBD PJSC	EMIRATES DB Equity	AE	AED	5.09%
EMAAR PROPERTIES PJSC	EMAAR DB Equity	AE	AED	4.89%
KUWAIT FINANCE HOUSE KSC	KFH KK Equity	KW	KWd	4.83%
COMMERCIAL BANK OF QATAR QSC	CBQK QD Equity	QA	QAR	4.83%

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