

FACTSHEET - Solactive GBS United Arab Emirates Investable Universe EUR Index NTR

AS OF 19-May-2025



DESCRIPTION

The Solactive GBS United Arab Emirates Investable Universe EUR Index NTR is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the investable universe covering approximately the largest 99% of the free-float market capitalization in the United Arab Emirates market. It is calculated as a net total return index in EUR and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	-2.36%	15.65%	-3.44%	31.74%	72.03%	-4.64%

CHARACTERISTICS

ISIN / WKN	DE000SLOMOX1 / SLOMOX	Base Value / Base Date	1000.00 Points / 08.05.2017
Bloomberg / Reuters	/SAEIUCEN	Last Price	2384.89
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 08.05.2017
Index Members	47		

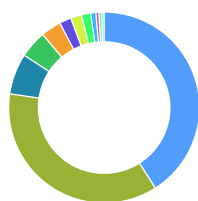
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	7.37%	-3.69%	2.51%	17.13%	-2.36%	138.49%
Performance (p.a.)						11.43%
Volatility (p.a.)	11.55%	13.03%	11.08%	11.11%	11.39%	14.63%
High	2396.31	2483.80	2514.55	2514.55	2514.55	2514.55
Low	2194.17	2185.93	2185.93	2007.85	2185.93	666.30
Sharpe Ratio*	11.73	-1.25	0.27	1.37	-0.72	0.63
Max. Drawdown	-1.22%	-11.99%	-13.07%	-13.07%	-13.07%	-39.42%
VaR 95 \ 99				-15.8% \ -34.0%		-18.6% \ -41.9%
CVaR 95 \ 99				-28.5% \ -55.1%		-33.4% \ -67.2%

* 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 SECTORS

- Industrials 41.0%
- Finance 36.3%
- Telecommunications 6.9%
- Energy 4.6%
- Utilities 3.5%
- Consumer Services 2.0%
- Consumer Cyclicals 1.9%
- Non-Energy Materials 1.6%
- Healthcare 0.9%
- Consumer Non-Cyclical 0.5%
- Business Services 0.5%
- Technology 0.4%



COMPOSITION BY COUNTRIES

- United Arab Emirates 100.0%



TOP COMPONENTS AS OF 19-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
INTERNATIONAL HOLDINGS CO PJSC	IHC DH Equity	AE	AED	34.77%
EMAAR PROPERTIES PJSC	EMAAR DB Equity	AE	AED	8.49%
FIRST ABU DHABI BANK PJSC	FAB DH Equity	AE	AED	7.18%
EMIRATES TELECOMMUNICATIONS CORP	EAND DH Equity	AE	AED	6.09%
EMIRATES NBD PJSC	EMIRATES DB Equity	AE	AED	5.85%
ABU DHABI COMMERCIAL BANK PJSC	ADCB DH Equity	AE	AED	3.65%
ALDAR PROPERTIES COMPANY	ALDAR DH Equity	AE	AED	3.09%
ABU DHABI ISLAMIC BANK PJSC	ADIB DH Equity	AE	AED	2.80%
ADNOC GAS PLC	ADNOGAS DH Equity	AE	AED	2.58%
DUBAI ELECTRICITY & WATER AU	DEWA DB Equity	AE	AED	2.49%

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