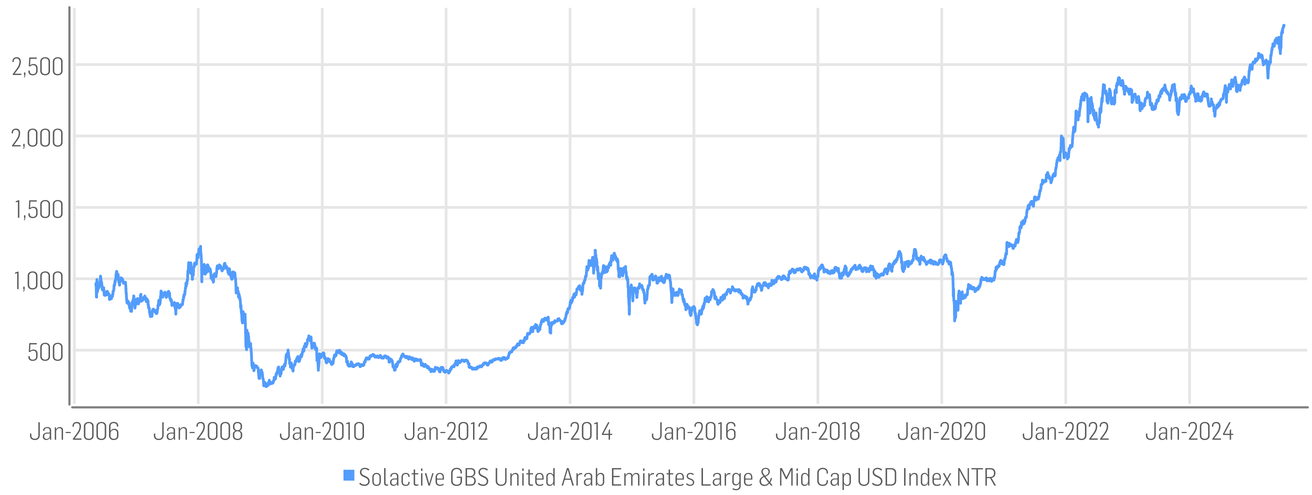
FACTSHEET - Solactive GBS United Arab Emirates Large & Mid Cap USD Index NTR
AS OF 11-Jul-2025

SOLACTIVE
German Index Engineering

DESCRIPTION

The Solactive GBS United Arab Emirates Large & Mid Cap USD 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 large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the United Arab Emirates. It is calculated as a net total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	11.08%	8.97%	-1.07%	23.24%	71.15%	-2.17%

CHARACTERISTICS

ISIN / WKN	DE000SLA74S1 / SLA74S
Bloomberg / Reuters	/ .SAELMCUN
Index Calculator	Solactive AG
Index Type	Net Total Return
Index Currency	USD
Index Members	18

Base Value / Base Date	956.75 Points / 08.05.2006
Last Price	2775.47
Dividends	Reinvested
Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
History	Available daily back to 08.05.2006

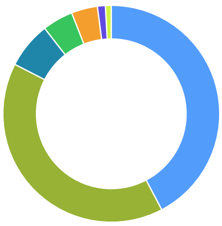
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.13%	12.18%	10.22%	22.62%	11.08%	190.09%
Performance (p.a.)						5.71%
Volatility (p.a.)	13.83%	9.87%	9.25%	9.91%	9.27%	22.14%
High	2775.47	2775.47	2775.47	2775.47	2775.47	2775.47
Low	2577.47	2503.51	2405.86	2235.69	2405.86	245.19
Sharpe Ratio*	2.98	5.58	1.89	1.88	1.92	0.06
Max. Drawdown	-4.22%	-4.22%	-6.71%	-6.71%	-6.71%	-80.02%
VaR 95 \ 99				-13.8% \ -24.0%		-30.0% \ -71.2%
CVaR 95 \ 99				-23.3% \ -49.8%		-57.7% \ -106.4%

* 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).

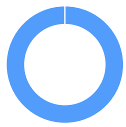
COMPOSITION BY SECTORS

- Finance 42.3%
- Industrials 40.2%
- Telecommunications 6.9%
- Energy 4.6%
- Utilities 3.9%
- Consumer Cyclicals 1.2%
- Non-Energy Materials 0.9%



COMPOSITION BY COUNTRIES

- United Arab Emirates 100.0%



TOP COMPONENTS AS OF 11-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
INTERNATIONAL HOLDINGS CO PJSC	IHC DH Equity	AE	AED	38.09%
EMAAR PROPERTIES PJSC	EMAAR DB Equity	AE	AED	9.84%
FIRST ABU DHABI BANK PJSC	FAB DH Equity	AE	AED	8.21%
EMIRATES TELECOMMUNICATIONS CORP	EAND DH Equity	AE	AED	6.92%
EMIRATES NBD PJSC	EMIRATES DB Equity	AE	AED	6.67%
ABU DHABI COMMERCIAL BANK PJSC	ADCB DH Equity	AE	AED	4.61%
ALDAR PROPERTIES COMPANY	ALDAR DH Equity	AE	AED	3.84%
ABU DHABI ISLAMIC BANK PJSC	ADIB DH Equity	AE	AED	3.61%
DUBAI ISLAMIC BANK PJSC	DIB DB Equity	AE	AED	2.99%
ADNOC GAS PLC	ADNOCGAS DH Equity	AE	AED	2.90%

DISCLAIMER