

FACTSHEET - Solactive GBS United Arab Emirates Large & Mid Cap USD Index NTR

AS OF 11-Jul-2025



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 | Base Value / Base Date | 956.75 Points / 08.05.2006 |
| Bloomberg / Reuters | / .SAELMCUN | Last Price | 2775.47 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Net Total Return | Calculation | 8:00 am to 10:30 pm (CET), every 15 seconds |
| Index Currency | USD | History | Available daily back to 08.05.2006 |
| Index Members | 18 | | |

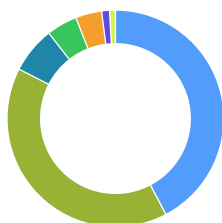
STATISTICS

| 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% |

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