

FACTSHEET - Solactive GBS Saudi Arabia Large & Mid Cap USD Index NTR

AS OF 16-May-2025



DESCRIPTION

The Solactive GBS Saudi Arabia 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 Saudi Arabian market. 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	-1.52%	0.30%	14.69%	-2.32%	36.81%	2.85%

CHARACTERISTICS

ISIN / WKN	DE000SLA8YB4 / SLA8YB	Base Value / Base Date	1237.96 Points / 08.05.2006
Bloomberg / Reuters	/ .SSALMCUN	Last Price	2235.87
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	45		

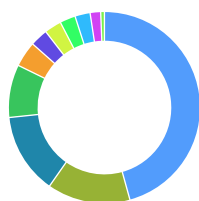
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.55%	-4.06%	-0.05%	-0.85%	-1.52%	80.61%
Performance (p.a.)						3.16%
Volatility (p.a.)	8.53%	17.38%	13.28%	12.84%	14.38%	19.54%
High	2278.48	2348.20	2348.20	2348.20	2348.20	2565.34
Low	2207.20	2127.55	2127.55	2127.55	2127.55	454.04
Sharpe Ratio*	-1.26	-1.14	-0.33	-0.40	-0.58	-0.06
Max. Drawdown	-3.13%	-9.40%	-9.40%	-9.40%	-9.40%	-68.53%
VaR 95 \ 99				-20.8% \ -30.2%		-26.6% \ -66.4%
CVaR 95 \ 99				-32.1% \ -59.7%		-51.6% \ -101.4%

* 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).

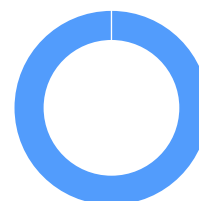
COMPOSITION BY SECTORS

- Finance 45.7%
- Energy 14.0%
- Non-Energy Materials 13.6%
- Telecommunications 8.9%
- Utilities 4.3%
- Technology 3.0%
- Consumer Non-Cyclicals 2.9%
- Consumer Services 2.6%
- Healthcare 2.6%
- Industrials 1.8%
- Consumer Cyclicals 0.6%



COMPOSITION BY COUNTRIES

- Saudi Arabia 100.0%



TOP COMPONENTS AS OF 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
AL RAJHI BANKING & INVESTMENT CORPORATION SJSC	RJHI AB Equity	SA	SAR	16.37%
SAUDI ARABIAN OIL CO	ARAMCO AB Equity	SA	SAR	12.86%
THE SAUDI NATIONAL BANK	SNB AB Equity	SA	SAR	8.91%
SAUDI TELECOM CO	STC AB Equity	SA	SAR	7.02%
SAUDI ARABIAN MINING COMPANY SJSC	MAADEN AB Equity	SA	SAR	5.15%
SAUDI BASIC INDUSTRIES CORPORATION SJSC	SABIC AB Equity	SA	SAR	4.63%
RIYAD BANK SJSC	RIBL AB Equity	SA	SAR	3.63%
INTERNATIONAL CO FOR WATER &	ACWA AB Equity	SA	SAR	3.33%
SAUDI BRITISH BANK SJSC	SABB AB Equity	SA	SAR	2.98%
ALINMA BANK SJSC	ALINMA AB Equity	SA	SAR	2.91%

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