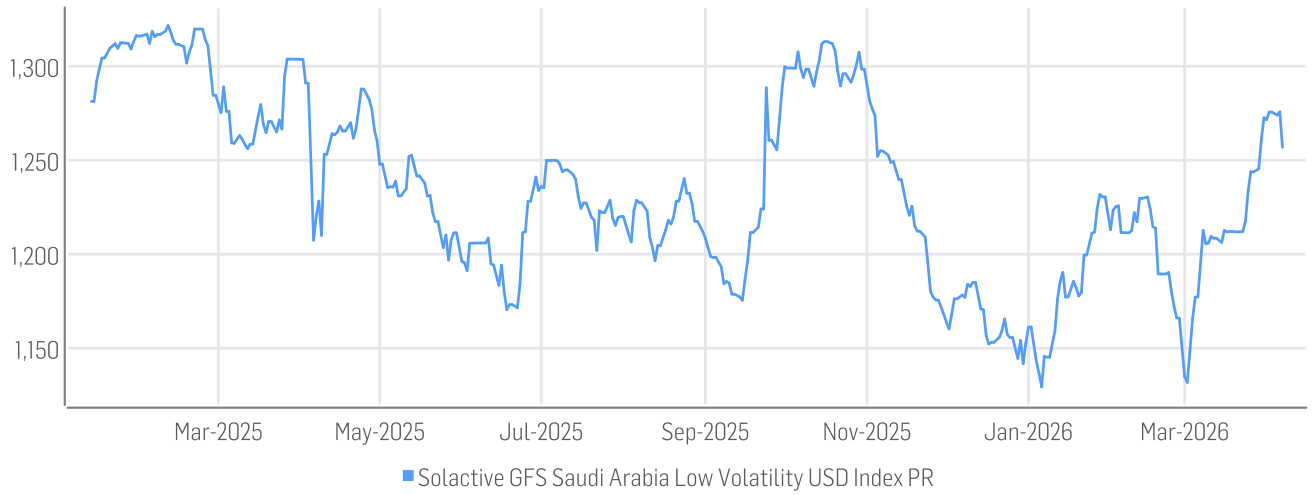
FACTSHEET - AS OF 07-Apr-2026
Solactive GFS Saudi Arabia Low Volatility USD Index PR

DESCRIPTION

The Solactive GFS Saudi Arabia Low Volatility USD Index PR 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 Saudi Arabia Large & Mid Cap Index that exhibit Low Volatility characteristics.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0A30	Base Value / Base Date	1000 Points / 07.05.2019
Bloomberg / Reuters	/ .SLSAUP	Last Price	1256.86
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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		

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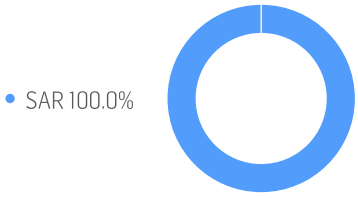
STATISTICS

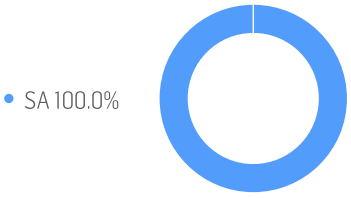
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.64%	9.70%	-3.20%	0.30%	9.04%	-1.91%
Performance (p.a.)						-1.55%
Volatility (p.a.)	12.20%	13.30%	11.72%	11.98%	13.40%	12.94%
High	1275.79	1275.79	1313.17	1313.17	1275.79	1321.70
Low	1205.49	1131.81	1129.39	1129.39	1129.39	1129.39
Sharpe Ratio*	4.18	3.15	-0.86	-0.28	2.60	-0.40
Max. Drawdown	-1.48%	-8.12%	-14.00%	-14.00%	-8.12%	-14.55%
VaR 95 \ 99				-18.3% \ -27.4%		-18.2% \ -32.0%
CVaR 95 \ 99				-24.4% \ -36.5%		-28.1% \ -61.2%

* 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 CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
SAUDI ARABIAN OIL CO	ARAMCO AB Equity	SA	SAR	5.69%
JARIR MARKETING COMPANY SJSC	JARIR AB Equity	SA	SAR	5.25%
SAUDI TELECOM CO	STC AB Equity	SA	SAR	4.74%
SAUDI ELECTRICITY COMPANY SJSC	SECO AB Equity	SA	SAR	4.67%
SABIC AGRI-NUTRIENTS CO	SAFCO AB Equity	SA	SAR	4.61%
SAUDI BASIC INDUSTRIES CORPORATION SJSC	SABIC AB Equity	SA	SAR	4.00%
ALINMA BANK SJSC	ALINMA AB Equity	SA	SAR	3.90%
SAUDI INVESTMENT BANK SJSC	SIBC AB Equity	SA	SAR	3.68%
BANQUE SAUDI FRANSI SJSC	BSF AB Equity	SA	SAR	3.66%
YANBU NATIONAL PETROCHEMICALS COMPANY SJSC	YANSAB AB Equity	SA	SAR	3.65%

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