

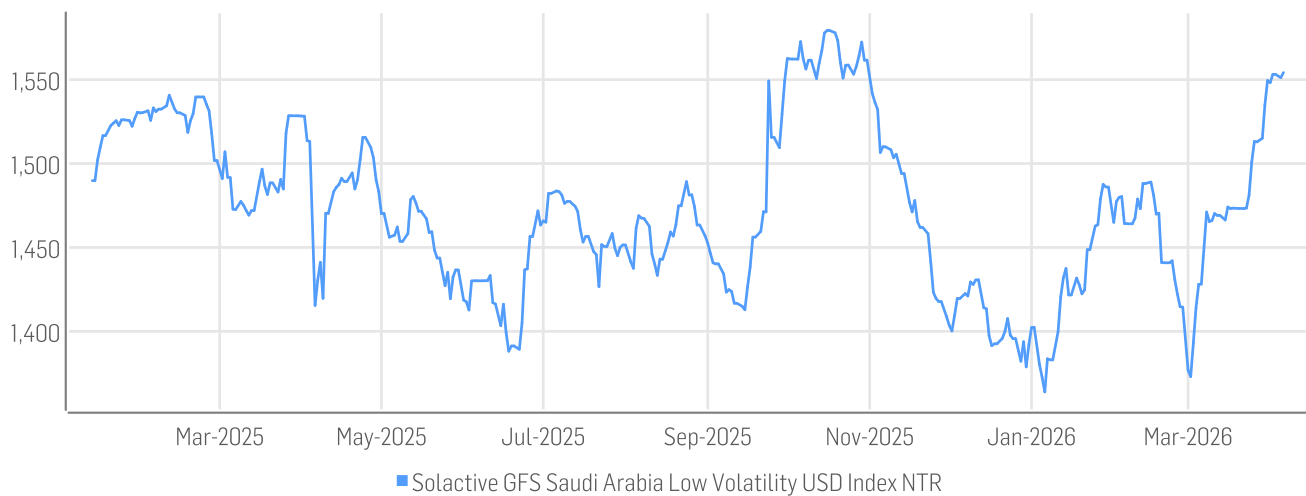
# FACTSHEET - AS OF 06-Apr-2026

## Solactive GFS Saudi Arabia Low Volatility USD Index NTR

### DESCRIPTION

The Solactive GFS Saudi Arabia Low Volatility USD Index NTR 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	SLOA3Y	Base Value / Base Date	1000 Points / 07.05.2019
Bloomberg / Reuters	/ .SLSAUN	Last Price	1554.22
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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		

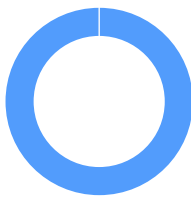
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	8.83%	13.95%	-0.13%	5.71%	11.65%	4.32%
Performance (p.a.)						3.50%
Volatility (p.a.)	11.02%	12.99%	11.55%	11.89%	13.13%	12.89%
High	1554.22	1554.22	1579.26	1579.26	1554.22	1579.26
Low	1465.40	1363.91	1363.91	1363.91	1363.91	1363.91
Sharpe Ratio*	16.01	5.10	-0.34	0.18	3.69	-0.01
Max. Drawdown	-0.39%	-7.79%	-13.64%	-13.64%	-7.79%	-13.64%
VaR 95 \ 99				-18.2% \ -26.9%		-18.1% \ -32.0%
CVaR 95 \ 99				-23.9% \ -36.5%		-27.7% \ -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).

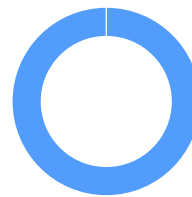
## COMPOSITION BY CURRENCIES

• SAR 100.0%



## COMPOSITION BY COUNTRIES

• SA 100.0%



## TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
SAUDI ARABIAN OIL CO	ARAMCO AB Equity	SA	SAR	5.60%
JARIR MARKETING COMPANY SJSC	JARIR AB Equity	SA	SAR	5.31%
SAUDI TELECOM CO	STC AB Equity	SA	SAR	4.73%
SAUDI ELECTRICITY COMPANY SJSC	SECO AB Equity	SA	SAR	4.67%
SABIC AGRI-NUTRIENTS CO	SAFCO AB Equity	SA	SAR	4.56%
SAUDI BASIC INDUSTRIES CORPORATION SJSC	SABIC AB Equity	SA	SAR	4.05%
ALINMA BANK SJSC	ALINMA AB Equity	SA	SAR	3.88%
SAUDI INVESTMENT BANK SJSC	SIBC AB Equity	SA	SAR	3.65%
YANBU NATIONAL PETROCHEMICALS COMPANY SJSC	YANSAB AB Equity	SA	SAR	3.63%
BANQUE SAUDI FRANSI SJSC	BSF AB Equity	SA	SAR	3.61%

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