

FACTSHEET - Solactive GBS Saudi Arabia Investable Universe USD Index NTR

AS OF 07-Apr-2026



DESCRIPTION

The Solactive GBS Saudi Arabia Investable Universe 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 investable universe covering approximately the largest 99% 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	2025	2024	2023	2022	2021
Performance	6.24%	-8.21%	1.91%	17.75%	-3.29%	33.32%

CHARACTERISTICS

ISIN / WKN	DE000SLOM365 / SLOM36	Base Value / Base Date	1000.00 Points / 08.05.2017
Bloomberg / Reuters	/SSAIUCUN	Last Price	2219.88
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00am to 10:30pm (CET), every 60 seconds
Index Currency	USD	History	Available daily back to 08.05.2017
Index Members	132		

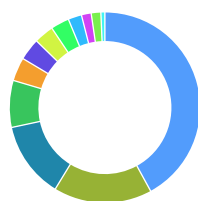
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.87%	6.09%	-3.61%	1.19%	6.24%	121.99%
Performance (p.a.)						9.36%
Volatility (p.a.)	11.41%	13.64%	11.86%	12.12%	13.63%	13.67%
High	2255.13	2301.75	2327.09	2327.09	2301.75	2447.14
Low	2163.48	2092.38	2057.88	2050.09	2057.88	987.07
Sharpe Ratio*	0.66	1.72	-0.91	-0.20	1.61	0.42
Max. Drawdown	-1.69%	-9.08%	-11.57%	-11.57%	-9.08%	-36.80%
VaR 95 \ 99				-20.6% \ -27.2%		-20.1% \ -40.0%
CVaR 95 \ 99				-26.2% \ -34.7%		-33.4% \ -62.1%

* 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).

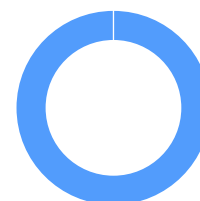
COMPOSITION BY SECTORS

- Finance 42.0%
- Non-Energy Materials 16.7%
- Energy 12.9%
- Telecommunications 7.9%
- Healthcare 4.0%
- Utilities 3.7%
- Consumer Non-Cyclicals 3.3%
- Industrials 3.1%
- Consumer Services 2.3%
- Consumer Cyclicals 1.7%
- Technology 1.6%
- Business Services 0.7%



COMPOSITION BY COUNTRIES

- Saudi Arabia 100.0%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
AL RAJHI BANKING & INVESTMENT CORPORATION SJSC	RJHI AB Equity	SA	SAR	14.73%
SAUDI ARABIAN OIL CO	ARAMCO AB Equity	SA	SAR	11.36%
THE SAUDI NATIONAL BANK	SNB AB Equity	SA	SAR	8.77%
SAUDI ARABIAN MINING COMPANY SJSC	MAADEN AB Equity	SA	SAR	6.56%
SAUDI TELECOM CO	STC AB Equity	SA	SAR	5.72%
SAUDI BASIC INDUSTRIES CORPORATION SJSC	SABIC AB Equity	SA	SAR	3.83%
RIYAD BANK SJSC	RIBL AB Equity	SA	SAR	2.98%
SAUDI BRITISH BANK SJSC	SABB AB Equity	SA	SAR	2.61%
INTERNATIONAL CO FOR WATER &	ACWA AB Equity	SA	SAR	2.61%
ALINMA BANK SJSC	ALINMA AB Equity	SA	SAR	2.53%

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