

FACTSHEET - Solactive GBS United Arab Emirates Large & Mid Cap USD Index TR AS OF 19-Jun-2024



DESCRIPTION

The Solactive GBS United Arab Emirates Large & Mid Cap USD Index TR 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 total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2023	2022	2021	2020	2019
Performance	-3.34%	-1.07%	23.24%	71.15%	-2.17%	9.32%

CHARACTERISTICS

ISIN / WKN	DE000SLA74R3 / SLA74R	Base Value / Base Date	956.75 Points / 08.05.2006
Bloomberg / Reuters	/ .SAELMCUT	Last Price	2216.38
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	17		

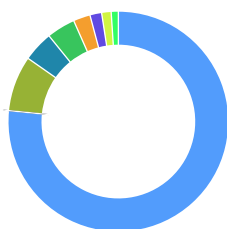
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.08%	-3.43%	-2.32%	-1.60%	-3.34%	131.66%
Performance (p.a.)						4.75%
Volatility (p.a.)	8.94%	7.85%	7.57%	8.33%	7.65%	22.58%
High	2218.55	2308.45	2349.74	2361.60	2349.74	2408.62
Low	2138.63	2138.63	2138.63	2138.63	2138.63	245.19
Sharpe Ratio*	-0.70	-2.36	-1.32	-0.83	-1.60	-0.03
Max. Drawdown	-3.60%	-7.36%	-8.98%	-9.44%	-8.98%	-80.02%
VaR 95 \ 99				-15.2% \ -26.4%		-30.9% \ -71.9%
CVaR 95 \ 99				-20.5% \ -29.2%		-59.0% \ -108.3%

* 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 76.6%
- Telecommunications 8.1%
- Energy 4.5%
- Utilities 4.2%
- Industrials 2.5%
- Healthcare 1.7%
- Consumer Cyclicals 1.4%
- Non-Energy Materials 1.0%



COMPOSITION BY COUNTRIES

- United Arab Emirates 100.0%



TOP COMPONENTS AS OF 19-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
INTERNATIONAL HOLDINGS CO PJSC	IHC DH Equity	AE	AED	44.56%
EMIRATES TELECOMMUNICATIONS CORP	EAND DH Equity	AE	AED	8.13%
FIRST ABU DHABI BANK PJSC	FAB DH Equity	AE	AED	7.58%
EMAAR PROPERTIES PJSC	EMAAR DB Equity	AE	AED	7.13%
EMIRATES NBD PJSC	EMIRATES DB Equity	AE	AED	5.93%
ADNOC GAS PLC	ADNOCGAS DH Equity	AE	AED	3.40%
ABU DHABI COMMERCIAL BANK PJSC	ADCB DH Equity	AE	AED	3.33%
ALDAR PROPERTIES COMPANY	ALDAR DH Equity	AE	AED	3.21%
DUBAI ELECTRICITY & WATER AU	DEWA DB Equity	AE	AED	2.98%
ALPHA DHABI HOLDING PJSC	ALPHADHA DH Equity	AE	AED	2.48%

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