

# FACTSHEET - AS OF 07-Oct-2024

## Solactive Global Stock Exchanges Index TR

### DESCRIPTION

The Solactive Global Stock Exchanges Index TR aims to track primary listed securities of the major global stock exchanges of the following countries: Australia, Canada, France, Germany, Hong Kong, Israel, Japan, Singapore, Spain, Switzerland, United Kingdom, United States.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOBUY0	Base Value / Base Date	100 Points / 26.01.2018
Bloomberg / Reuters	/ .SOLGLEXT	Last Price	225.38
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 26.01.2018
Index Members	13		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	6.38%	17.96%	19.84%	41.51%	26.14%	125.38%
Performance (p.a.)						12.90%
Volatility (p.a.)	6.91%	8.29%	9.07%	8.43%	8.62%	12.47%
High	226.59	226.59	226.59	226.59	226.59	226.59
Low	212.37	191.06	181.46	153.60	173.68	89.03
Sharpe Ratio*	15.55	10.93	4.36	4.43	3.49	0.65
Max. Drawdown	-1.12%	-3.37%	-3.51%	-4.65%	-4.65%	-28.12%
VaR 95 \ 99				-13.1% \ -23.7%		-17.0% \ -32.0%
CVaR 95 \ 99				-18.7% \ -27.6%		-29.0% \ -54.0%

\* 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).

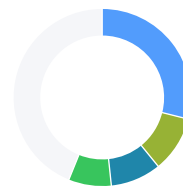
## COMPOSITION BY CURRENCIES

- USD 28.9%
- EUR 14.9%
- HKD 10.2%
- ILs 9.2%
- Others 36.7%



## COMPOSITION BY COUNTRIES

- US 28.9%
- HK 10.2%
- IL 9.2%
- CA 7.8%
- Others 43.9%



## TOP COMPONENTS AS OF 07-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
HONG KONG EXCHANGES & CLEARING ORD	388 HK Equity	HK	HKD	10.20%
TEL AVIV STOCK EXCHANGE LTD	TASE IT Equity	IL	ILs	9.23%
TMX GROUP INC COM	X CT Equity	CA	CAD	7.79%
SINGAPORE EXCHANGE (SGX) LTD ORD	SGX SP Equity	SG	SGD	7.78%
EURONEXT NV	ENX FP Equity	NL	EUR	7.70%
INTERCONTINENTAL EXCHANGE INC	ICE UN Equity	US	USD	7.69%
NASDAQ INC	NDAQ UW Equity	US	USD	7.53%
JAPAN EXCHANGE GROUP INC	8697 JT Equity	JP	JPY	7.46%
LONDON STOCK EXCHANGE GROUP ORD	LSEG LN Equity	GB	GBp	7.26%
DEUTSCHE BOERSE AG	DBI GY Equity	DE	EUR	7.25%

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