

# FACTSHEET - AS OF 20-Jun-2024

## Solactive Morgan Stanley GTR Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SL0L7J6 / SL0L7J	Base Value / Base Date	100.00 Points / 14.05.2014
Bloomberg / Reuters	SOLMSGTR Index / .SOLMSGTR	Last Price	417.83
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	09:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 14.05.2014
Index Members	1		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.03%	6.95%	7.46%	21.36%	6.49%	317.83%
Performance (p.a.)						15.20%
Volatility (p.a.)	12.39%	19.80%	21.37%	23.88%	21.60%	30.77%
High	435.36	435.36	435.36	435.36	435.36	435.36
Low	408.26	366.20	353.01	292.64	353.01	73.69
Sharpe Ratio*	-3.61	1.31	0.49	0.69	0.41	0.32
Max. Drawdown	-6.22%	-8.46%	-10.65%	-24.95%	-10.65%	-51.32%
VaR 95 \ 99				-34.0% \ -67.4%		-45.5% \ -81.3%
CVaR 95 \ 99				-56.5% \ -98.6%		-70.0% \ -117.6%

\* 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).

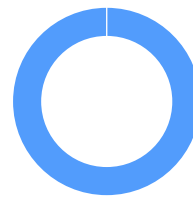
## COMPOSITION BY CURRENCIES

• USD 100.0%



## COMPOSITION BY COUNTRIES

• US 100.0%



## TOP COMPONENTS AS OF 20-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
MORGAN STANLEY	MS UN Equity	US	USD	100.00%

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