

Solactive GBS Global Markets ex China Investable Universe USD Index NTR

DESCRIPTION

The Solactive GBS Global Markets ex China 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 segment covering approximately the largest 99% of the free-float market capitalization in the Global Markets ex China. It is calculated as a net total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|------------------|------------------------|---|
| ISIN / WKN | SL0LQP | Base Value / Base Date | 1000 Points / 08.05.2017 |
| Bloomberg / Reuters | / .SGCIUCUN | Last Price | 2051.88 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Net Total Return | Calculation | 8:00 am to 10:30 pm (CET), every 15 seconds |
| Index Currency | USD | History | Available daily back to 08.05.2017 |
| Index Members | 10627 | | |

STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 3.51% | 5.49% | 9.95% | 23.23% | 14.94% | 105.19% |
| Performance (p.a.) | | | | | | 10.36% |
| Volatility (p.a.) | 19.79% | 13.03% | 11.18% | 10.78% | 10.78% | 15.55% |
| High | 2051.88 | 2051.88 | 2051.88 | 2051.88 | 2051.88 | 2051.88 |
| Low | 1879.18 | 1879.18 | 1828.14 | 1529.62 | 1748.48 | 856.71 |
| Sharpe Ratio* | 2.37 | 1.45 | 1.42 | 1.70 | 1.72 | 0.32 |
| Max. Drawdown | -6.64% | -8.34% | -8.34% | -8.68% | -8.34% | -35.04% |
| VaR 95 \ 99 | | | | -17.6% \ -26.9% | | -21.9% \ -41.7% |
| CVaR 95 \ 99 | | | | -24.8% \ -43.6% | | -38.1% \ -70.4% |

* 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 63.1%
- EUR 7.2%
- JPY 5.9%
- GBP 3.4%
- Others 20.4%



COMPOSITION BY COUNTRIES

- US 60.1%
- JP 5.9%
- GB 3.3%
- CA 2.9%
- Others 27.8%



TOP COMPONENTS AS OF 23-Aug-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------|-----------------|---------|----------|------------------|
| APPLE INC | AAPL UW Equity | US | USD | 3.81% |
| NVIDIA CORP | NVDA UW Equity | US | USD | 3.56% |
| MICROSOFT CORP | MSFT UW Equity | US | USD | 3.56% |
| AMAZON.COM INC | AMZN UW Equity | US | USD | 1.91% |
| META PLATFORMS INC | META UW Equity | US | USD | 1.35% |
| ALPHABET INC-CL A | GOOGL UW Equity | US | USD | 1.13% |
| ALPHABET INC C-SHARES | GOOG UW Equity | US | USD | 1.02% |
| ELI LILLY & CO | LLY UN Equity | US | USD | 0.94% |
| BROADCOM INC | AVGO UW Equity | US | USD | 0.88% |
| TAIWAN SEMICONDUCTOR MANUFAC | 2330 TT Equity | TW | TWD | 0.83% |

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