FACTSHEET - AS OF 23-Apr-2024
Solactive Global Stock Exchanges Index PR

DESCRIPTION

The Solactive Global Stock Exchanges Index PR 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	DE000SL0BUW4	Base Value / Base Date	100 Points / 26.01.2018
Bloomberg / Reuters	/ .SOLGLEXP	Last Price	160.83
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.31%	1.64%	18.04%	15.80%	2.73%	60.83%
Performance (p.a.)						7.91%
Volatility (p.a.)	8.63%	7.61%	8.05%	8.67%	8.30%	12.70%
High	165.66	165.66	165.66	165.66	165.66	165.66
Low	157.97	155.07	134.88	134.05	152.19	86.76
Sharpe Ratio*	-2.34	0.20	4.31	1.24	0.43	0.21
Max. Drawdown	-4.64%	-4.64%	-4.64%	-5.47%	-4.64%	-28.38%
VaR 95 \ 99				-14.1% \ -23.7%		-17.6% \ -32.6%
CVaR 95 \ 99				-19.1% \ -25.8%		-29.7% \ -55.3%

* 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 CURRENCIES

- USD 30.9%
- EUR 15.4%
- JPY 8.8%
- CAD 8.1%
- Others 36.8%

COMPOSITION BY COUNTRIES

- US 30.9%
- JP 8.8%
- CA 8.1%
- IL 8.0%
- Others 44.2%

TOP COMPONENTS AS OF 23-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
JAPAN EXCHANGE GROUP INC	8697 JT Equity	JP	JPY	8.78%
TMX GROUP INC COM	X CT Equity	CA	CAD	8.10%
TEL AVIV STOCK EXCHANGE LTD	TASE IT Equity	IL	ILS	8.00%
CME GROUP INC	CME UW Equity	US	USD	7.95%
NASDAQ INC	NDAQ UW Equity	US	USD	7.88%
EURONEXT NV	ENX FP Equity	NL	EUR	7.80%
INTERCONTINENTAL EXCHANGE INC	ICE UN Equity	US	USD	7.76%
DEUTSCHE BOERSE AG	DB1 GY Equity	DE	EUR	7.61%
LONDON STOCK EXCHANGE GROUP ORD	LSEG LN Equity	GB	GBP	7.44%
CBOE GLOBAL MARKETS INC	CBOE UF Equity	US	USD	7.32%

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