

## Description

The CLCI-Global Ltd Global Benchmark Index (GBI) is the global proxy for the risk-free asset and common numeraire.

## Facts

Weighting Method	Common factor adjusted idiosyncratic variance weighted
Rebalancing and Distribution Frequency	Weekly by 14:00:00 Sunday UTC provided all data is available as usual. Else as soon as data becomes available.
Calculation Frequency	Daily at 24:00:00 UTC
Calculation Currencies	AUD, CAD, CHF, CNH, EUR, GBP, JPY, NOK, NZD, SEK, SGD, USD
Launch Date	July 30, 2020
First Value Date	August 13, 1971

The CLCI-Global Ltd proprietary algorithm minimises the common factor corrected cross-sectional standard deviation experienced by the representative holder of wealth through time. The algorithm is unbiased and politically neutral within the selected group of currencies. The current selected group numbers 25 of the world’s most important currencies. Group inclusion is dependent on a ranking system based on the following 5 domains.

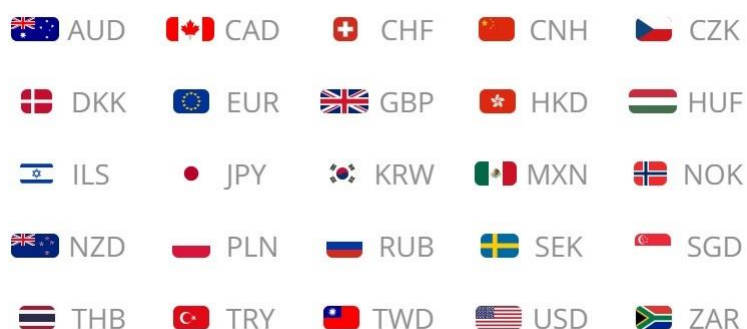
Turnover and liquidity.

The presence of a functioning market for government bonds.

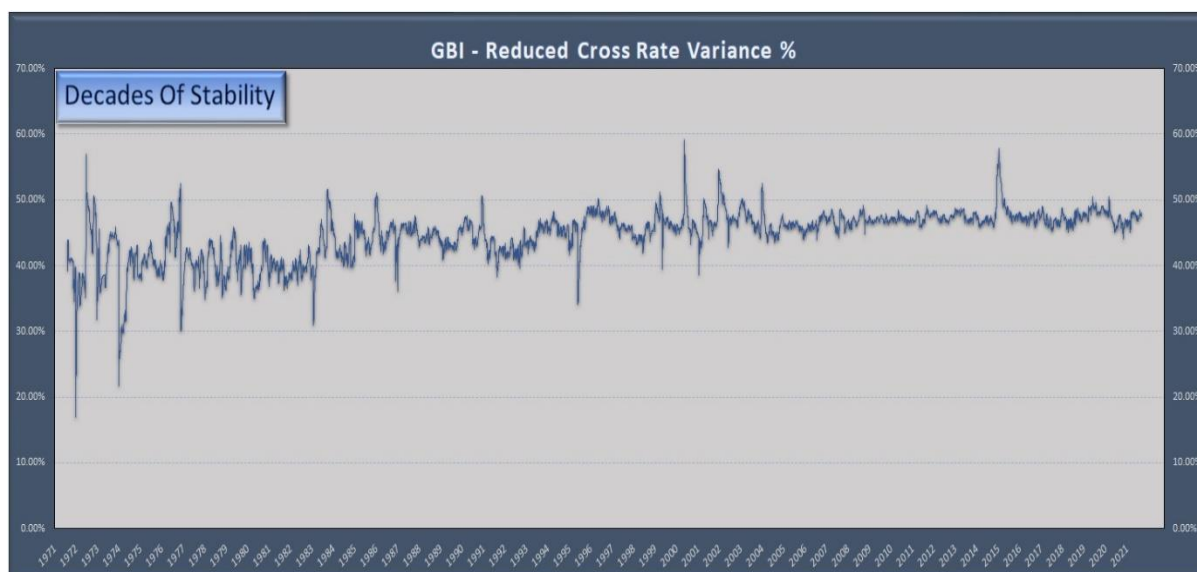
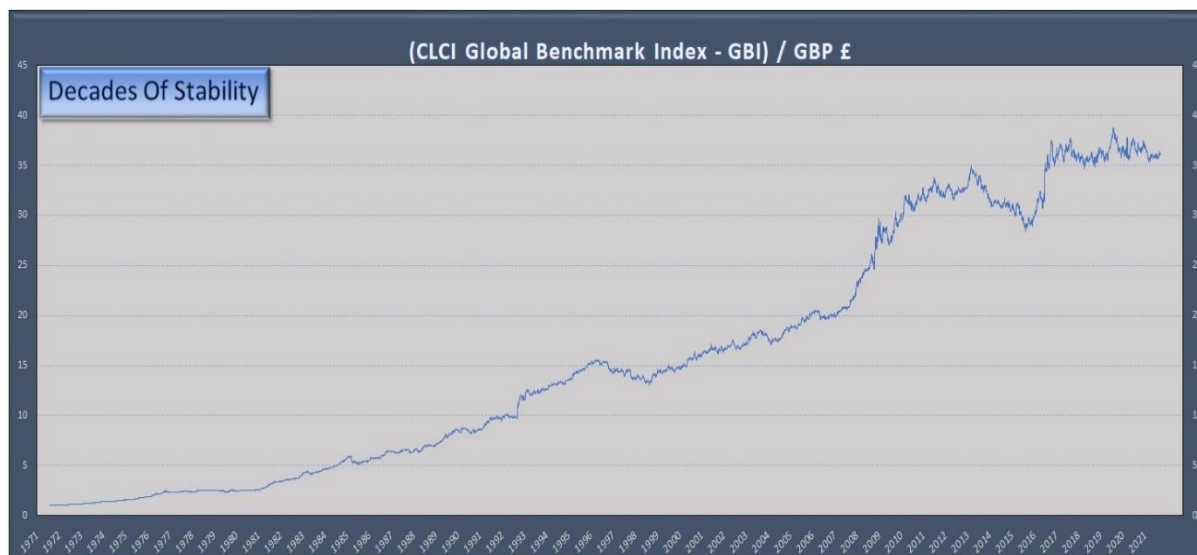
Historical continuity.

Degree to which the value of the currency is determined by market forces.

Ease with which a market participant can control exposure.



# Historical Performance



## Disclaimer

Source: CLCI Global Ltd.

The launch date of the Global Benchmark Index (GBI) was July 30, 2020.

All values for an index prior to its launch date have been calculated in hindsight using the methodology that was in place on the launch date. This is hypothetical and not actual performance, and although care has been taken to only use data as it was available at the time it is not possible to correct for the multiple factors that may have influenced the value of the index. Actual returns may differ from, and be lower than, hypothetical returns.

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