

## Description

The CLCI-Global Ltd Global Value Index (GVI) optimizes global purchasing power while controlling cross rate risk within the currency neutral framework provided by CLCI GLOBAL Benchmark Index – GVI

## Facts

Weighting Method	Common factor adjusted and value 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 proprietary algorithm optimises the holding weights for 12 of the world’s most important and liquid currencies. This is a subset of the currencies used for the Global Benchmark Index. Group inclusion is decided using the same ranking system as that used for the GBI based on the following 5 domains.

Turnover and liquidity.

The presence of a functioning market for government bonds.

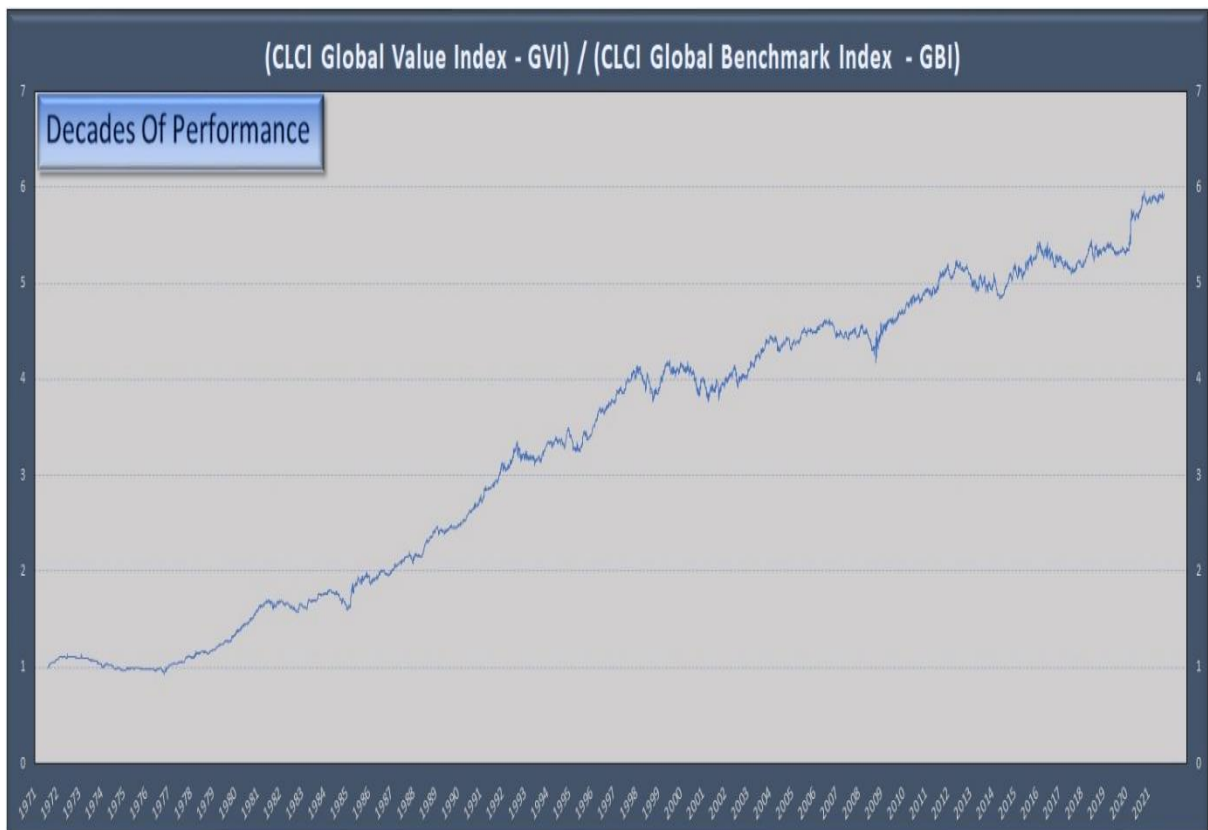
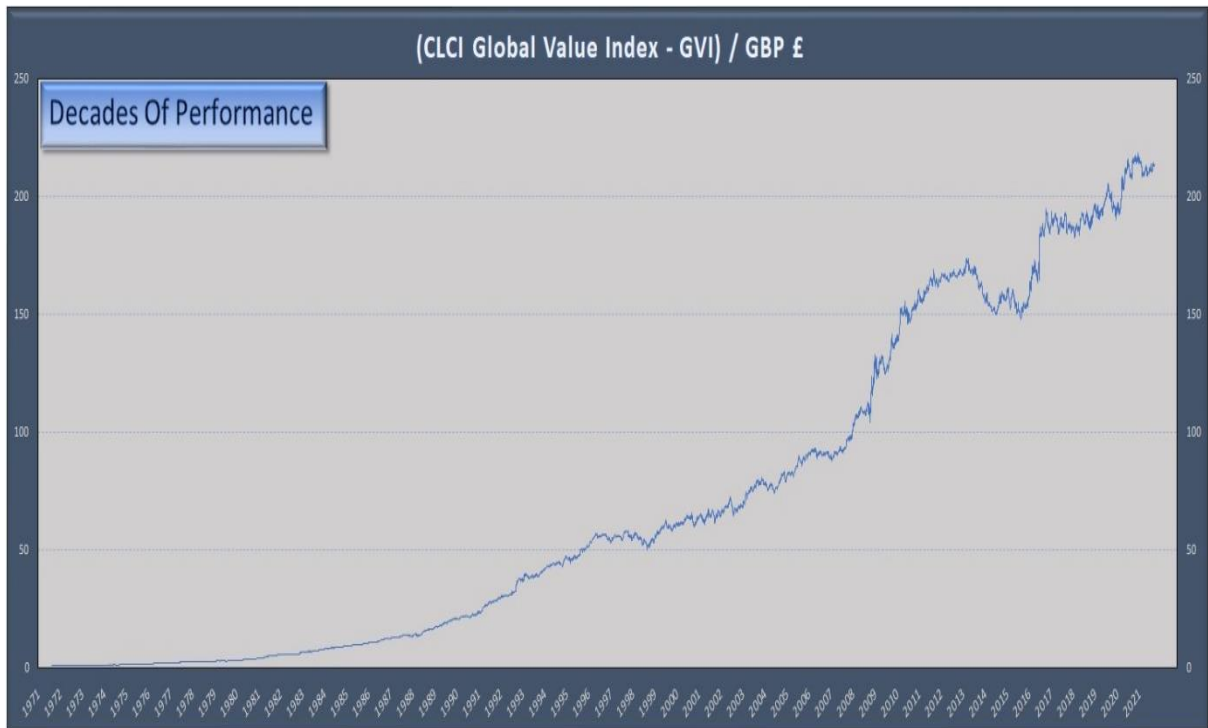
Historical continuity.

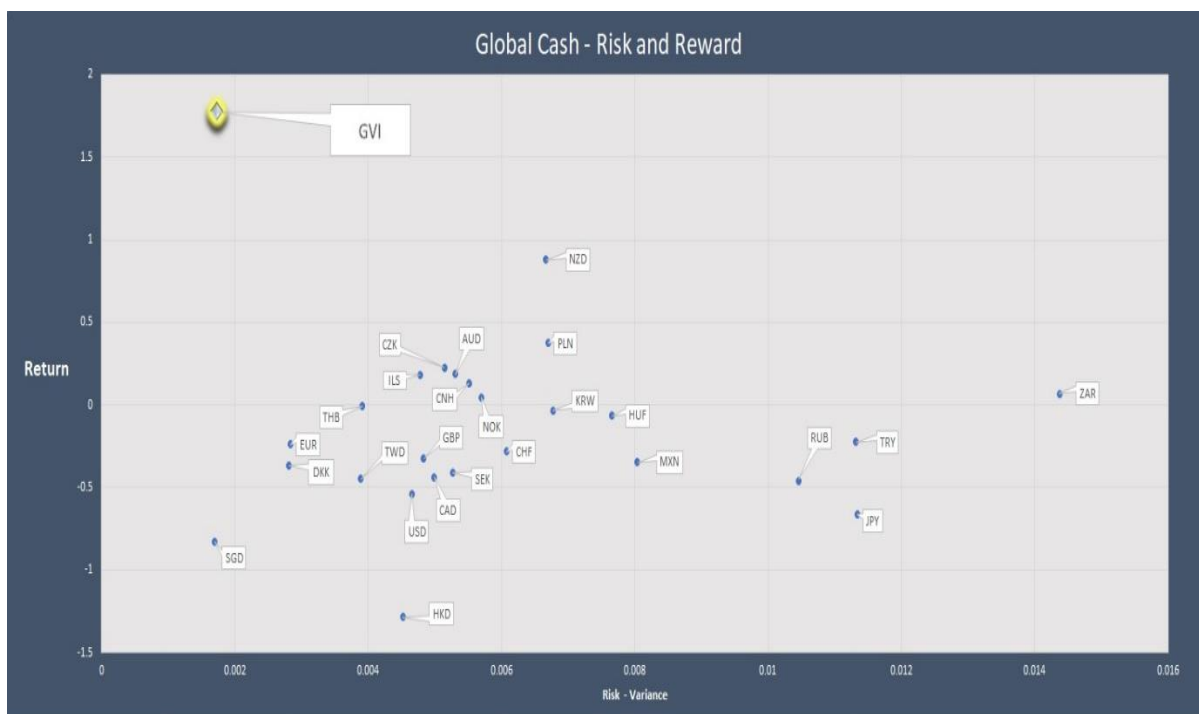
Degree to which the value of the currency is determined by market forces.

Ease with which a market participant can control exposure.



# Historical Performance





## Disclaimer

Source: CLCI Global Ltd.

The launch date of the Global Value Index (GVI) 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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