

# FACTSHEET - AS OF 26-Apr-2024

## Solactive RIO EOD AR 4.53 Index (2024-02-16)

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOLGW2 / SLOLGW	Base Value / Base Date	46.45 Points / 2014.02.03
Bloomberg / Reuters	SORIO453 Index / .SORIO453	Last Price	55.83
Index Calculator	Solactive AG	Dividends	4.53 AR Points
Index Type	Adjusted Return	Calculation	09:30am to 4:55 pm (EST), every 15 seconds
Index Currency	GBP	History	Available daily back to 2014.02.03
Index Members	2		

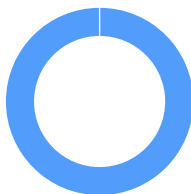
## STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	8.79%	0.13%	4.71%	9.19%	-5.49%	20.19%
Performance (p.a.)						1.81%
Volatility (p.a.)	27.44%	24.28%	21.73%	23.61%	23.18%	30.86%
High	55.83	56.01	59.51	59.51	59.51	66.19
Low	51.17	49.77	49.77	47.56	49.77	19.66
Sharpe Ratio*	6.33	-0.19	0.21	0.18	-0.91	-0.11
Max. Drawdown	-2.92%	-11.14%	-16.37%	-16.37%	-16.37%	-62.29%
VaR 95 \ 99				-39.4% \ -47.0%		-49.8% \ -79.1%
CVaR 95 \ 99				-44.6% \ -54.6%		-69.0% \ -102.1%

\* 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).

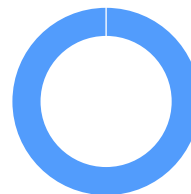
## COMPOSITION BY CURRENCIES

• GBP 100.0%



## COMPOSITION BY COUNTRIES

• -- 100.0%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE RIO EOD GTR INDEX		--	GBP	100.02%
GBP-CASH	GBP-CASH	GB	GBP	-0.02%

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