

FACTSHEET - AS OF 07-Apr-2026

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

DESCRIPTION

Solactive RIO EOD AR 4.53 Index (2024-02-16) aims to track the performance of the Solactive RIO EOD GTR Index adjusted for a synthetic dividend of 4.53 index points per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0LGW2 / SL0LGW	Base Value / Base Date	46.45 Points / 3.2.2014
Bloomberg / Reuters	SORIO453 Index / .SORIO453	Last Price	68.68
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		

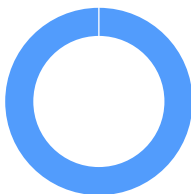
STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	4.84%	14.96%	39.51%	59.42%	19.84%	47.86%
Performance (p.a.)						3.27%
Volatility (p.a.)	34.26%	32.45%	26.54%	23.47%	32.15%	29.71%
High	68.74	70.56	70.56	70.56	70.56	70.56
Low	60.46	57.31	48.58	40.42	57.21	19.66
Sharpe Ratio*	2.16	2.23	3.50	2.42	2.92	-0.02
Max. Drawdown	-8.89%	-14.31%	-14.31%	-14.31%	-14.31%	-62.29%
VaR 95 \ 99				-33.8% \ -52.2%		-47.9% \ -78.7%
CVaR 95 \ 99				-46.8% \ -69.6%		-66.9% \ -98.8%

* 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).

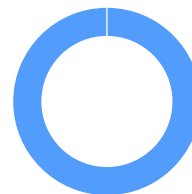
COMPOSITION BY CURRENCIES

• GBp 100.0%



COMPOSITION BY COUNTRIES

• GB 100.0%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
RIO TINTO PLC	RIO LN Equity	GB	GBp	100.09%
GBP-CASH	GBP-CASH	GB	GBP	-0.09%

DISCLAIMER

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