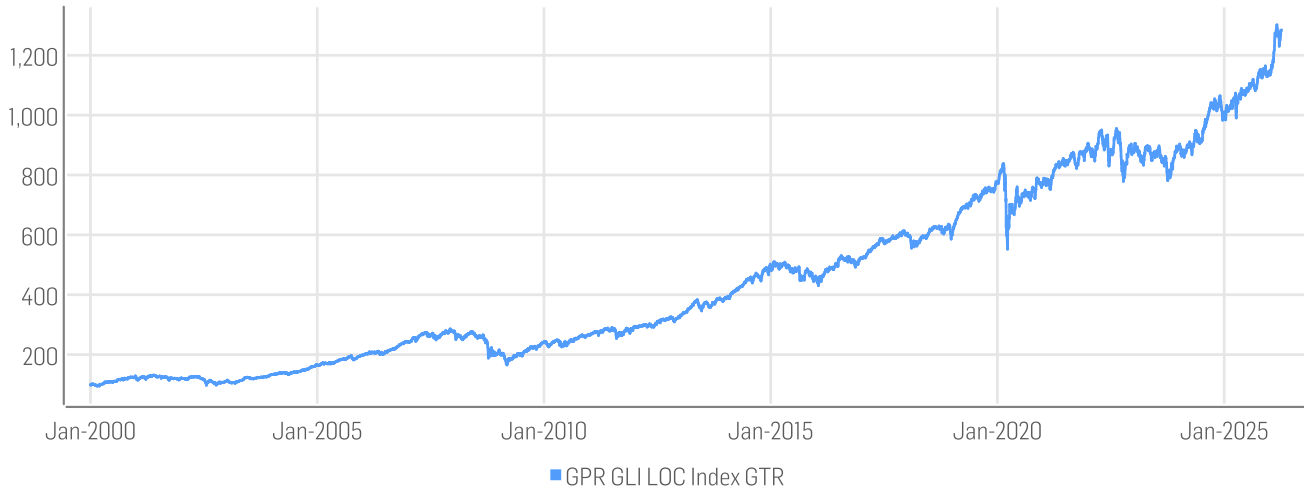


FACTSHEET - AS OF 07-Apr-2026

GPR GLI LOC Index GTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOREJ1 / LOREJ	Base Value / Base Date	100.0 Points / 31.12.1999
Bloomberg / Reuters	GGLILOC Index / .GGLILOC	Last Price	1285.08
Index Calculator	Solactive AG	52W High	1301.97
Index Type		52W Low	990.33
Index Currency	USD	Calculation	8:00am to 11:00pm (CET), every 15 seconds
Dividends	Reinvested	History	Available daily back to 31.12.1999

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.12%	13.35%	12.95%	25.44%	12.66%	1185.08%
Performance (p.a.)						10.21%
Volatility (p.a.)	10.80%	10.48%	9.14%	9.13%	10.28%	13.53%
High	1285.08	1301.97	1301.97	1301.97	1301.97	1301.97
Low	1230.00	1133.75	1124.04	1039.91	1133.75	94.55
Sharpe Ratio*	1.01	5.98	2.67	2.43	5.15	0.48
Max. Drawdown	-3.78%	-5.53%	-5.53%	-5.53%	-5.53%	-42.25%
VaR 95 \ 99				-14.8% \ -20.7%		-19.9% \ -37.8%
CVaR 95 \ 99				-19.2% \ -27.9%		-32.4% \ -58.7%

* 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).

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