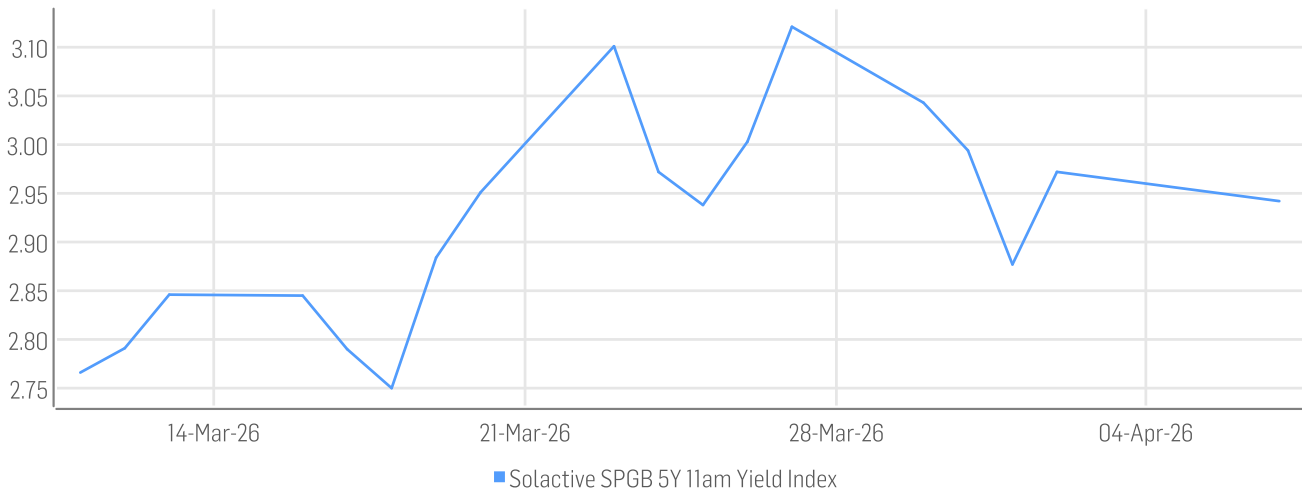


FACTSHEET - AS OF 07-Apr-2026

Solactive SPGB 5Y 11am Yield Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLORVX6 / .YTMSOL11ES05	Base Value / Base Date	2.766 Points / 11.03.2026
Bloomberg / Reuters	/ .SOLES05E	Last Price	2.94
Index Calculator	Solactive AG	Dividends	Not Reinvested
Index Type	Price Return	Calculation	08:00 to 11:30 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 11.03.2026
Index Members	1		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance					6.36%	6.36%
Performance (p.a.)						130.36%
Volatility (p.a.)					46.33%	46.33%
High					3.12	3.12
Low					2.75	2.75
Sharpe Ratio*					2.77	2.77
Max. Drawdown					-7.82%	-7.82%
VaR 95 \ 99						-67.5% \ -67.5%
CVaR 95 \ 99						

* 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).

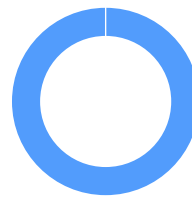
COMPOSITION BY CURRENCIES

• EUR 100.0%



COMPOSITION BY COUNTRIES

• ES 100.0%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
YTMSOL1IES05		ES	EUR	100.00%

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