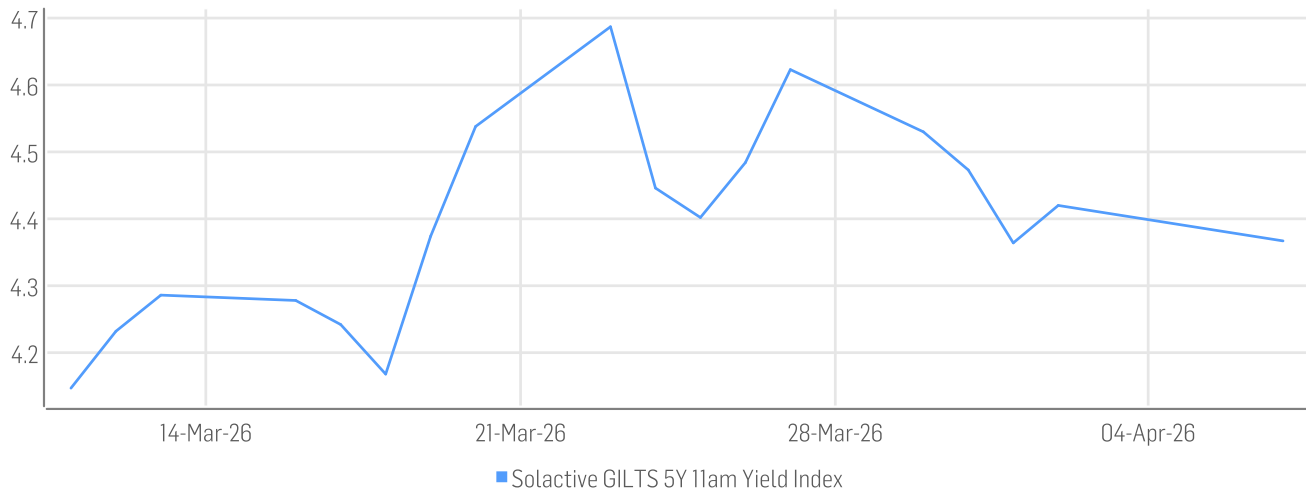


# FACTSHEET - AS OF 07-Apr-2026

## Solactive GILTS 5Y 11am Yield Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLORVY4 / .YTMSOL11GB05	Base Value / Base Date	4.147 Points / 11.03.2026
Bloomberg / Reuters	/ .SOLGB05E	Last Price	4.37
Index Calculator	Solactive AG	Dividends	Not Reinvested
Index Type	Price Return	Calculation	08:00 to 12:30 (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 11.03.2026
Index Members	1		

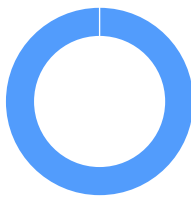
## STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance					5.31%	5.31%
Performance (p.a.)						101.23%
Volatility (p.a.)					41.95%	41.95%
High					4.69	4.69
Low					4.15	4.15
Sharpe Ratio*					2.32	2.32
Max. Drawdown					-6.89%	-6.89%
VaR 95 \ 99						-83.8% \ -83.8%
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

• GBP 100.0%



## COMPOSITION BY COUNTRIES

• GB 100.0%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
YTMSOL11GB05		GB	GBP	100.00%

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