

# FACTSHEET - AS OF 31-Mar-2026

## Solactive GBP IG Corporate Index TR

### DESCRIPTION

The Solactive GBP IG Corporate Index is a rules-based, market value weighted index engineered to mirror the performance of investment grade bonds (minimum rating of BBB- / Baa3 from S&P and/or Moody's) denominated in GBP. The issuer's domicile is not relevant. The Solactive GBP IG Corporate Index is a Total Return Index, i.e. coupon payments will be reinvested in the index on each rebalancing day.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA5SM9 / SLA5SM	Base Value / Base Date	536.43 Points / 29.12.2006
Bloomberg / Index RIC	SOLGBIGC Index / .SOLGBIGC	Last Index Value	1092.61
Index Calculator	Solactive AG	Index Members	847
Index Type	Total Return	Calculation	8:00 am to 23:05 pm (CET), every 15 seconds
Index Currency	GBP	Backtest Start Date	29.12.2006

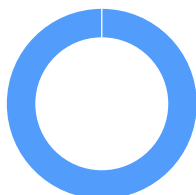
## STATISTICS

GBP	1Y	3Y	5Y	YTD	Since Inception
Performance	4.50%	14.16%	-5.06%	-1.95%	103.68%
Performance (p.a.)	4.50%	4.51%	-1.03%		3.76%
Volatility (p.a.)	4.45%	5.20%	7.03%	5.81%	5.88%
High	1131.71	1131.71	1199.92	1131.71	1211.28
Low	1030.62	913.17	837.72	1084.43	454.77
Sharpe Ratio*	0.17	0.15	-0.68	-1.96	0.01
Max. Drawdown	-4.18%	-5.42%	-30.19%	-4.18%	-30.84%
VaR 95 \ 99	-7.2% \ -13.9%	-8.7% \ -14.1%	-11.3% \ -17.1%		-9.1% \ -15.4%
CVaR 95 \ 99	-12.4% \ -14.3%	-12.0% \ -15.4%	-16.1% \ -25.6%		-13.6% \ -22.1%

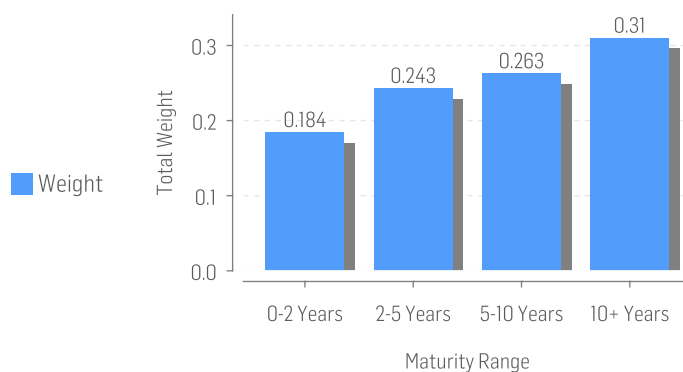
\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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%



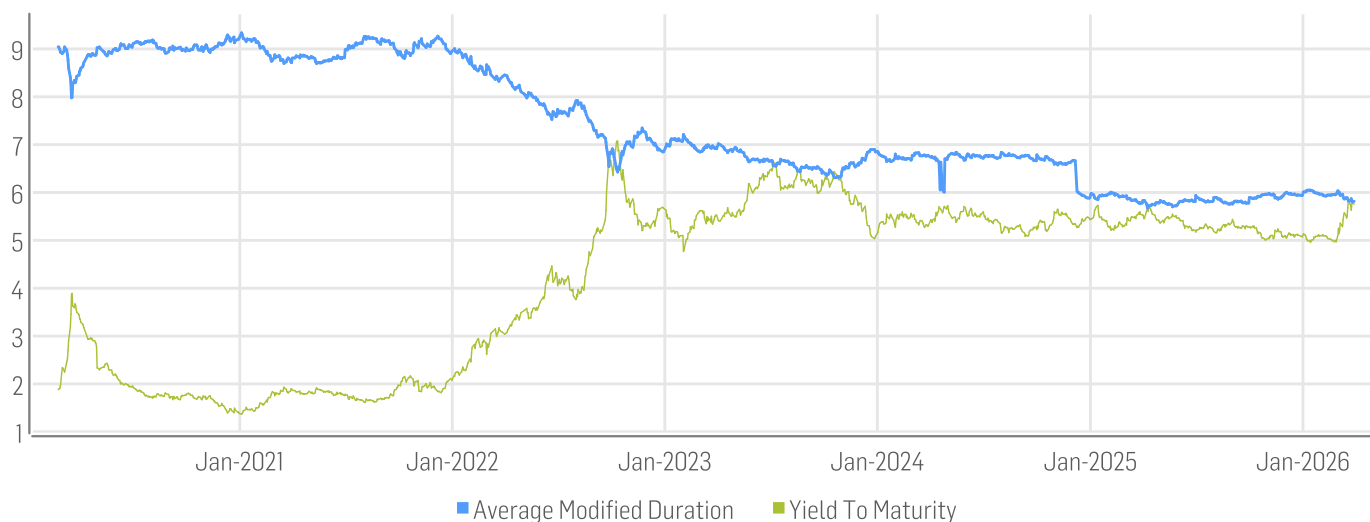
## MATURITY BUCKETS



## TOP COMPONENTS AS OF 31-Mar-2026

Issuer	Country	Currency	Issuer Weight (%)
HSBC HOLDINGS PLC	GB	GBP	2.44%
ELECTRICITE DE FRANCE SOCIETE ANONYME	FR	GBP	2.29%
BARCLAYS PLC	GB	GBP	1.71%
ALPHABET INC.	US	GBP	1.50%
VERIZON COMMUNICATIONS INC.	US	GBP	1.43%
AT&T INC.	US	GBP	1.36%
CREDIT AGRICOLE S.A.	FR	GBP	1.34%
BNP PARIBAS SA	FR	GBP	1.29%
MOTABILITY OPERATIONS GROUP PLC	GB	GBP	1.26%
HEATHROW FUNDING LTD.	GB	GBP	1.13%

## DURATION AND YIELD TO MATURITY



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