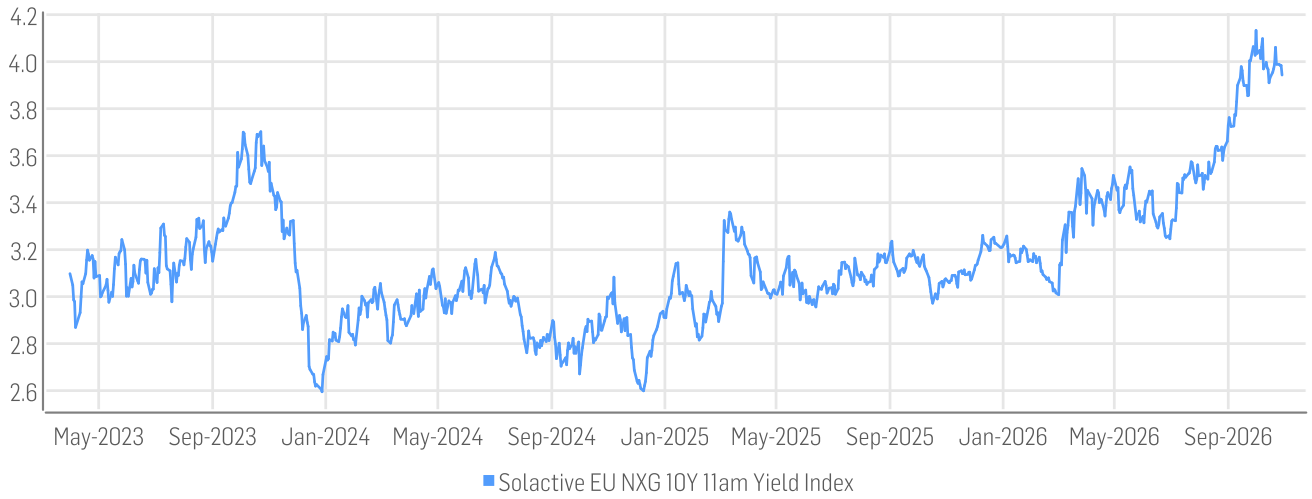
FACTSHEET - AS OF 29-Oct-2026
Solactive EU NXG 10Y 11am Yield Index

DESCRIPTION

The Solactive EU NXG 10Y 11am Yield Index represents the yield of a theoretical fixed-maturity 10 year bond constructred from the benchmark soveriegn issuances known as EU Bonds. The index is calculated daily using linear interpolation between two underlying outstanding bonds whose maturities span the given tenor horizon. Updated on a daily basis, it reflects the evolution of yields at constant maturity and is expressed in percentage terms.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0PQ72 / SL0PQ7	Base Value / Base Date	3.098 % / 28.08.2025
Bloomberg / Reuters	SOLEU10E Index / .SOLEU10E	Last Price	3.94%
Index Calculator	Solactive AG	Dividends	
Index Type		Calculation	08:00 AM to 11:30 AM (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 31.03.2023
Index Members	2		

REFERENCE BONDS AS OF 29-Oct-2026

Company	ISIN	Country	Currency
EUROPEAN UNION	EU000A4ERVC2	SNAT	EUR
EUROPEAN UNION	EU000A4D8KD2	SNAT	EUR

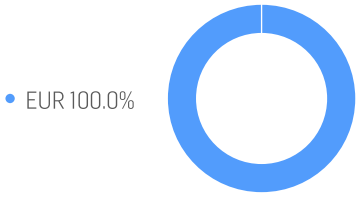
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STATISTICS

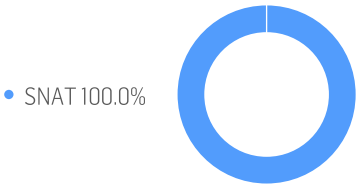
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.67%	12.21%	12.14%	28.77%	22.80%	25.41%
Performance (p.a.)						21.37%
Volatility (p.a.)	20.67%	18.91%	18.83%	19.28%	20.50%	18.41%
High	4.13	4.13	4.13	4.13	4.13	4.13
Low	3.91	3.46	3.25	3.01	3.01	2.97
Sharpe Ratio*	-1.47	3.02	1.26	1.39	1.26	1.03
Max. Drawdown	-5.40%	-5.40%	-8.61%	-8.61%	-8.61%	-8.61%
VaR 95 \ 99				-28.7% \ -50.8%		-28.1% \ -49.8%
CVaR 95 \ 99				-43.1% \ -55.5%		-40.2% \ -54.0%

* 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



COMPOSITION BY COUNTRIES



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