

FACTSHEET - AS OF 21-Jan-2026

Solactive BTP 10Y Yield Index

DESCRIPTION

The Solactive BTP 10Y Yield Index represents the yield of a theoretical fixed-maturity 10 year bond constructed from the benchmark sovereign issuances known as BTP. 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	DE000SLOFHR2 / SLOFHR	Base Value / Base Date	2.801 % / 08.08.2025
Bloomberg / Reuters	SOLIT10Y Index / .SOLIT10Y	Last Price	3.49 %
Index Calculator	Solactive AG	Dividends	
Index Type		Calculation	02:00 AM to 05:05 PM (EST), every 15 seconds
Index Currency	EUR	History	Available daily back to 14.02.2019
Index Members	1		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.21%	4.28%	-1.13%	-3.86%	-0.26%	0.98%
Performance (p.a.)						2.18%
Volatility (p.a.)	15.39%	13.67%	15.29%	19.00%	14.58%	15.32%
High	3.58	3.58	3.66	3.89	3.58	3.66
Low	3.41	3.35	3.32	3.32	3.41	3.32
Sharpe Ratio*	-1.68	1.21	-0.28	-0.31	-0.43	0.02
Max. Drawdown	-4.59%	-4.59%	-9.22%	-14.65%	-4.59%	-9.22%
VaR 95 \ 99				-27.4% \ -40.9%		-24.5% \ -32.9%
CVaR 95 \ 99				-36.0% \ -48.0%		-30.1% \ -36.1%

* 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).

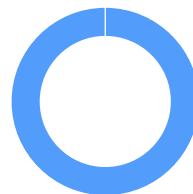
COMPOSITION BY CURRENCIES

• EUR 100.0%



COMPOSITION BY COUNTRIES

• IT 100.0%



TOP COMPONENTS AS OF 21-Jan-2026

Company	Ticker	Country	Currency	Index Weight (%)
YTMSOL10IT		IT	EUR	100.00%

DISCLAIMER

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The index is launched on 08-Aug-2025. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

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