

# FACTSHEET - AS OF 26-Apr-2024

## Solactive WTI 1-Day Rolling Futures Index

### DESCRIPTION

Solactive WTI 1-Day Rolling Futures Index tracks the performance of the CME (NYMEX) active month WTI Crude Oil future and rolls the exposure over one day from the Active Contract into the Next Active Contract.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOA3B5 / SLOA3B	Base Value / Base Date	100 Points / 02.01.2014
Bloomberg / Reuters	SOLWTII Index / .SOLWTII	Last Price	48.31
Index Calculator	Solactive AG	Dividends	
Index Type	Excess Return	Calculation	4:50 pm EST, End of Day
Index Currency	USD	History	Available daily back to 02.01.2014
Index Members	1		

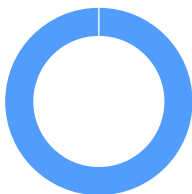
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.05%	9.27%	-0.72%	22.37%	18.73%	-51.69%
Performance (p.a.)						-6.81%
Volatility (p.a.)	18.99%	22.07%	28.60%	30.41%	23.75%	47.88%
High	49.60	49.60	49.60	52.31	49.60	115.42
Low	46.43	40.96	39.10	37.05	39.97	5.79
Sharpe Ratio*	2.99	1.72	-0.24	0.57	2.70	-0.25
Max. Drawdown	-4.86%	-7.35%	-19.65%	-25.25%	-7.35%	-94.98%
VaR 95 \ 99				-54.8% \ -78.4%		-65.0% \ -116.6%
CVaR 95 \ 99				-71.6% \ -88.9%		-109.3% \ -221.0%

\* 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

• USD 100.0%



## COMPOSITION BY COUNTRIES

• DE 100.0%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
WTI FUTURE JUN 24	CLM24 Comdty	DE	USD	100.00%

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