

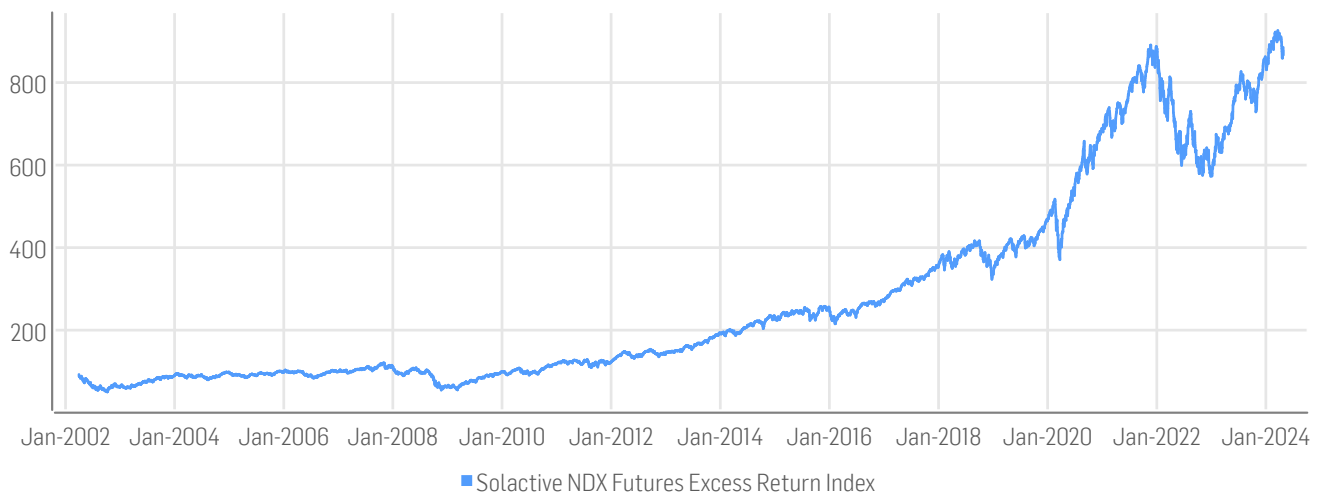
FACTSHEET - AS OF 26-Apr-2024

Solactive NDX Futures Excess Return Index

DESCRIPTION

The Solactive NDX Futures Excess Return Index tracks the performance of equity future contracts of United States Technologies 100 Index (BBG Ticker: NQA; Base RIC: 0#NQ; and rolls the exposure over a certain number of days from the active contract into the next active contract.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOKU89 / SLOKU8	Base Value / Base Date	100 Points / 01.04.2002
Bloomberg / Reuters	SOLNDXER Index / .SOLNDXER	Last Price	885.45
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Excess Return	Calculation	15:30 to 23:00 noon (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 01.04.2002
Index Members	1		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.38%	0.05%	21.24%	28.32%	3.25%	856.27%
Performance (p.a.)						10.77%
Volatility (p.a.)	15.15%	14.67%	13.50%	13.91%	14.57%	20.81%
High	919.17	926.16	926.16	926.16	926.16	926.16
Low	859.25	859.25	734.75	683.16	830.99	50.30
Sharpe Ratio*	-2.61	-0.35	3.15	1.69	0.34	0.26
Max. Drawdown	-6.52%	-7.22%	-7.22%	-11.83%	-7.22%	-54.88%
VaR 95 \ 99				-21.1% \ -30.8%		-33.3% \ -58.8%
CVaR 95 \ 99				-28.3% \ -36.0%		-49.9% \ -79.1%

* 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).

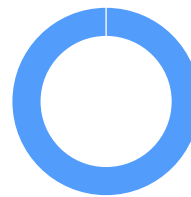
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• -- 100.0%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NASDAQ 100 FUTURE JUN 24	NQM24 Index	--	USD	100.00%

DISCLAIMER

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