

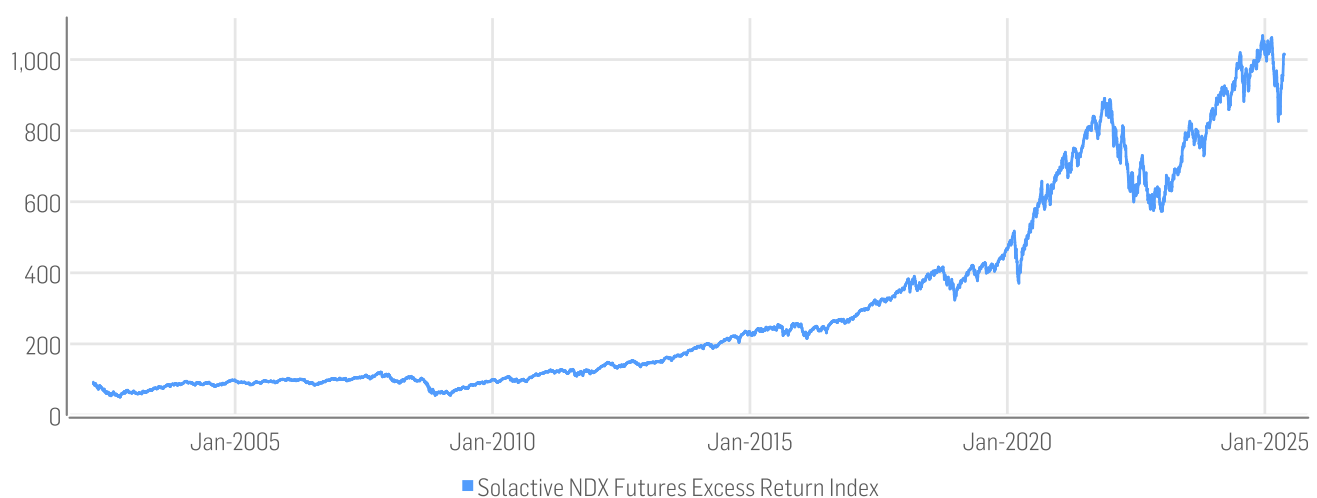
# FACTSHEET - AS OF 20-May-2025

## 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	1014.08
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		

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### STATISTICS

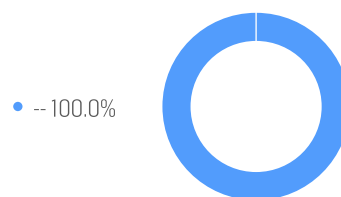
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	16.30%	-4.52%	1.06%	8.29%	-0.49%	995.19%
Performance (p.a.)						10.90%
Volatility (p.a.)	24.18%	27.59%	22.86%	20.07%	24.70%	20.75%
High	1015.41	1062.14	1067.60	1067.60	1062.14	1067.60
Low	846.74	825.79	825.79	825.79	825.79	50.30
Sharpe Ratio*	21.69	-0.78	-0.09	0.21	-0.23	0.32
Max. Drawdown	-2.89%	-22.25%	-22.65%	-22.65%	-22.25%	-54.88%
VaR 95 \ 99				-37.4% \ -65.6%		-33.3% \ -58.8%
CVaR 95 \ 99				-52.3% \ -76.9%		-50.0% \ -78.8%

\* 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



### TOP COMPONENTS AS OF 20-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
NASDAQ 100 FUTURE JUN 25	NQM25 Index	–	USD	100.00%

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