

FACTSHEET - AS OF 26-Apr-2024

Solactive India Rolling Futures Excess Return Index

DESCRIPTION

The Solactive India Rolling Futures Excess Return Index tracks the performance of equity future contracts of India Large & Mid Cap NTR Index (BBG Ticker: ZVLA; Refinitiv Ticker: O#FMIN). The exposure rolls over a certain number of days from the active contract into the next active contract.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOLF12 / SLOLF1	Base Value / Base Date	100 Points / 20.09.2018
Bloomberg / Reuters	SOMXINER Index / .SOMXINER	Last Price	153.33
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Excess Return	Calculation	09:00am to 12:00 noon (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 20.09.2018
Index Members	1		

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STATISTICS

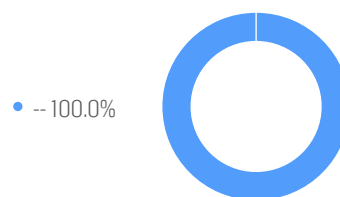
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.69%	5.17%	20.57%	24.77%	5.24%	53.33%
Performance (p.a.)						7.93%
Volatility (p.a.)	10.14%	12.57%	12.23%	10.67%	12.70%	22.10%
High	154.73	156.00	156.00	156.00	156.00	156.00
Low	150.17	146.69	127.28	122.54	144.18	57.87
Sharpe Ratio*	1.72	1.38	3.34	1.86	0.92	0.12
Max. Drawdown	-2.95%	-5.23%	-5.23%	-7.07%	-5.23%	-45.11%
VaR 95 \ 99				-16.8% \ -30.8%		-30.8% \ -64.2%
CVaR 95 \ 99				-25.0% \ -37.8%		-53.9% \ -110.3%

* 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 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MSCI India Index Futures JUN 24	ZVLAM4 Index	–	USD	100.00%

DISCLAIMER

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