

# FACTSHEET - AS OF 07-Apr-2026

## 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	123.30
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**

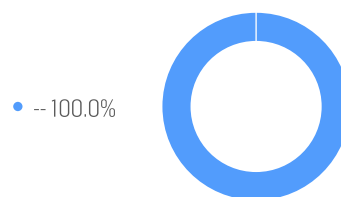
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-7.85%	-15.70%	-14.15%	-10.68%	-14.58%	23.30%
Performance (p.a.)						2.81%
Volatility (p.a.)	33.33%	24.27%	19.28%	17.27%	23.96%	20.98%
High	132.69	146.27	150.86	155.13	146.57	175.53
Low	117.55	117.55	117.55	117.55	117.55	57.87
Sharpe Ratio*	-2.00	-2.21	-1.57	-0.84	-2.02	-0.04
Max. Drawdown	-12.15%	-19.64%	-22.08%	-24.22%	-19.80%	-45.11%
VaR 95 \ 99				-27.2% \ -50.1%		-29.3% \ -62.1%
CVaR 95 \ 99				-41.5% \ -63.5%		-51.3% \ -100.9%

\* 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 07-Apr-2026**

Company	Ticker	Country	Currency	Index Weight (%)
MSCI India Index Futures JUN 26	ZVLAM26 Index	-	USD	100.00%

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