FACTSHEET - AS OF 07-Apr-2026
Solactive U.S. Large Cap Volatility Navigator Index

DESCRIPTION

The Solactive U.S. Large Cap Volatility Navigator Index (SONAV35D) aims to measure exposure to CME S&P 500 E-Mini rolling futures via the Solactive Future Series 5-Day Roll United States 500 Excess Return USD Index, with controlled volatility and decrement. The index targets a volatility level of 35%, with a maximum exposure to the reference index of 500%. The risk control mechanism uses an intraday volatility rebalancing methodology with time-weighted average prices (TWAPs) as well as end of day returns. On each day, the index also deducts a 6% p.a. decrement from the index level.

HISTORICAL PERFORMANCE

CHARACTERISTICS

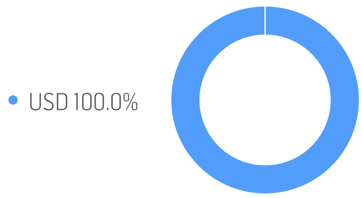
ISIN / WKN	DE000SLOPRW0 / SLOPRW	Base Value / Base Date	100 Points / 28.01.2000
Bloomberg / Reuters	SONAV35D Index / .SONAV35D	Last Price	226.96
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Excess Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 28.01.2000
Index Members	2		

STATISTICS

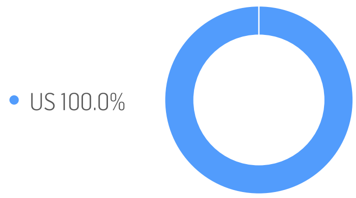
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.10%	-17.77%	-21.94%	13.49%	-15.34%	126.96%
Performance (p.a.)						3.18%
Volatility (p.a.)	42.10%	39.69%	40.89%	34.57%	39.11%	36.04%
High	247.45	282.46	295.11	295.25	282.46	303.08
Low	209.62	209.62	209.62	191.63	209.62	17.33
Sharpe Ratio*	-1.36	-1.47	-1.06	0.29	-1.28	-0.01
Max. Drawdown	-15.29%	-25.79%	-28.97%	-29.00%	-25.79%	-83.95%
VaR 95 \ 99				-58.4% \ -118.7%		-59.9% \ -103.0%
CVaR 95 \ 99				-87.6% \ -168.3%		-89.0% \ -148.2%

* 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 (%)
E-MINI SPX FUTURE JUN 26	ESM6 Index	US	USD	194.25%
USD-CASH	USD-CASH	US	USD	-94.25%

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