FACTSHEET - AS OF 06-Apr-2026
Solactive U.S. Large Cap Volatility Navigator 40 Index

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	SL0RXA	Base Value / Base Date	100 Points / 28.01.2000
Bloomberg / Reuters	SONAV40D Index / .SONAV40D	Last Price	236.65
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Excess Return	Calculation	09:00 - 22:52
Index Currency	USD	History	Available daily back to 28.01.2000
Index Members	2		

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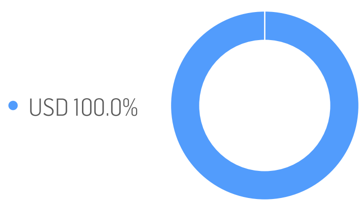
STATISTICS

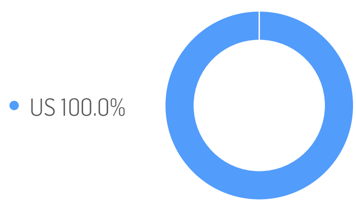
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-7.14%	-21.23%	-25.68%	15.95%	-17.56%	136.65%
Performance (p.a.)						3.34%
Volatility (p.a.)	49.32%	45.67%	46.60%	39.30%	45.07%	40.75%
High	261.79	304.74	320.32	320.32	304.74	329.15
Low	216.51	216.51	216.51	194.42	216.51	13.57
Sharpe Ratio*	-1.28	-1.44	-1.05	0.32	-1.24	-0.01
Max. Drawdown	-17.30%	-28.95%	-32.41%	-32.41%	-28.95%	-87.55%
VaR 95 \ 99				-66.8% \ -136.4%		-68.3% \ -117.4%
CVaR 95 \ 99				-99.7% \ -188.4%		-100.9% \ -166.1%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
E-MINI SPX FUTURE JUN 26	ESM6 Index	US	USD	191.90%
USD-CASH	USD-CASH	US	USD	-91.90%

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