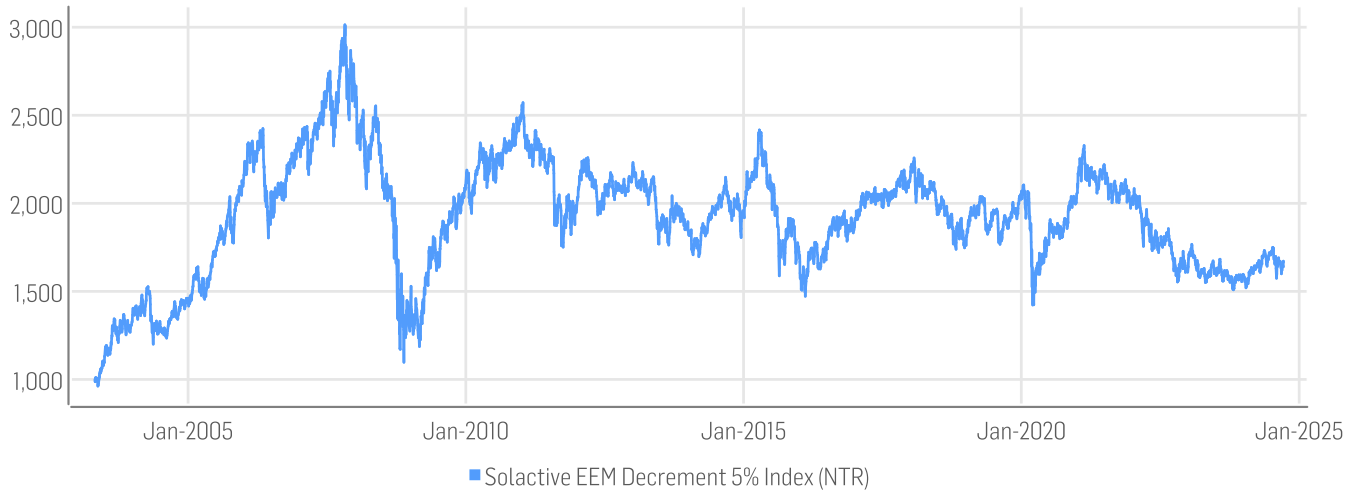


# FACTSHEET - AS OF 20-Sep-2024

## Solactive EEM Decrement 5% Index (NTR)

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SL0C2S9 / SL0C2S	Base Value / Base Date	1000 Points / 30.04.2003
Bloomberg / Reuters	SOEEMD5 Index / .SOEEMD5	Last Price	1666.02
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return AR	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	EUR	History	Available daily back to 30.04.2003
Index Members	1		

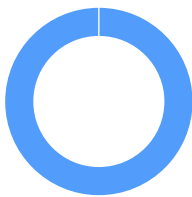
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.50%	-3.08%	1.69%	6.43%	4.31%	66.60%
Performance (p.a.)						2.41%
Volatility (p.a.)	15.40%	17.37%	14.98%	13.96%	14.30%	27.31%
High	1674.31	1750.56	1750.56	1750.56	1750.56	3013.97
Low	1599.52	1574.31	1574.31	1508.64	1519.89	961.91
Sharpe Ratio*	-0.60	-0.88	0.00	0.22	0.18	-0.04
Max. Drawdown	-4.47%	-10.07%	-10.07%	-10.07%	-10.07%	-63.59%
VaR 95 \ 99				-23.0% \ -36.2%		-38.7% \ -75.6%
CVaR 95 \ 99				-31.7% \ -48.3%		-64.5% \ -115.9%

\* 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).

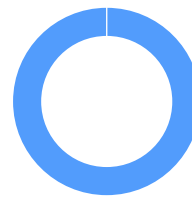
## COMPOSITION BY CURRENCIES

• USD 100.0%



## COMPOSITION BY COUNTRIES

• US 100.0%



## TOP COMPONENTS AS OF 20-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
ISHARES MSCI EMERGING MARKETS ETF	EEM UP Equity	US	USD	100.00%

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