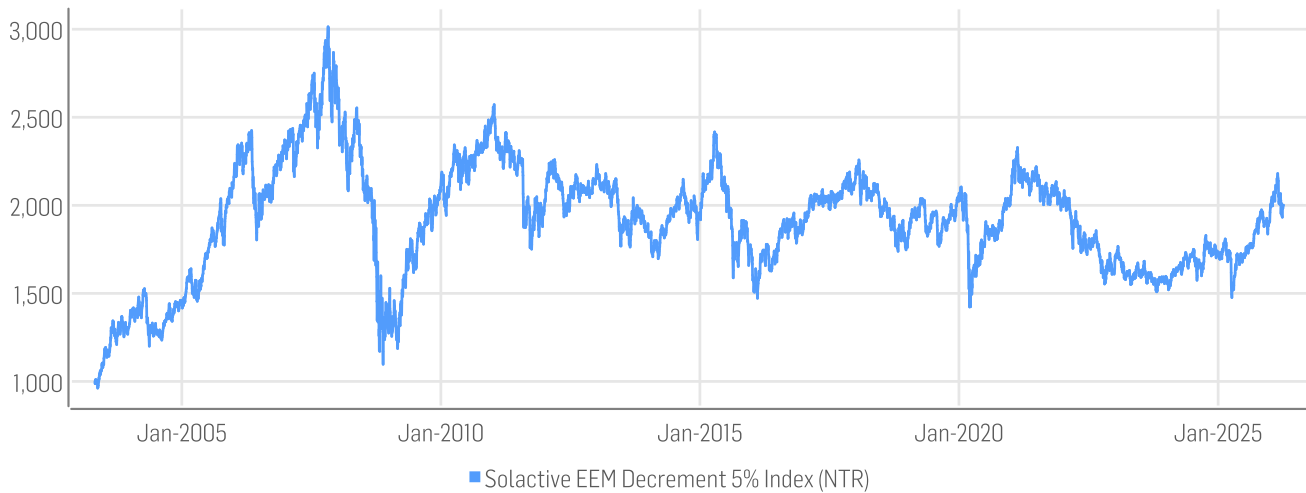


# FACTSHEET - AS OF 07-Apr-2026

## 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             | 2001.59                                    |
| 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        | -0.41%  | 0.56%   | 4.75%   | 30.06%          | 4.88%   | 100.16%          |
| Performance (p.a.) |         |         |         |                 |         | 3.07%            |
| Volatility (p.a.)  | 29.49%  | 23.78%  | 20.63%  | 16.99%          | 23.84%  | 26.80%           |
| High               | 2066.63 | 2180.72 | 2180.72 | 2180.72         | 2180.72 | 3013.97          |
| Low                | 1932.26 | 1932.26 | 1836.83 | 1521.27         | 1908.42 | 961.91           |
| Sharpe Ratio*      | -0.23   | 0.01    | 0.39    | 1.68            | 0.74    | 0.04             |
| Max. Drawdown      | -6.50%  | -11.39% | -11.39% | -11.39%         | -11.39% | -63.59%          |
| VaR 95 \ 99        |         |         |         | -25.0% \ -59.7% |         | -38.2% \ -72.4%  |
| CVaR 95 \ 99       |         |         |         | -40.9% \ -63.7% |         | -63.4% \ -113.0% |

\* 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 07-Apr-2026

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

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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