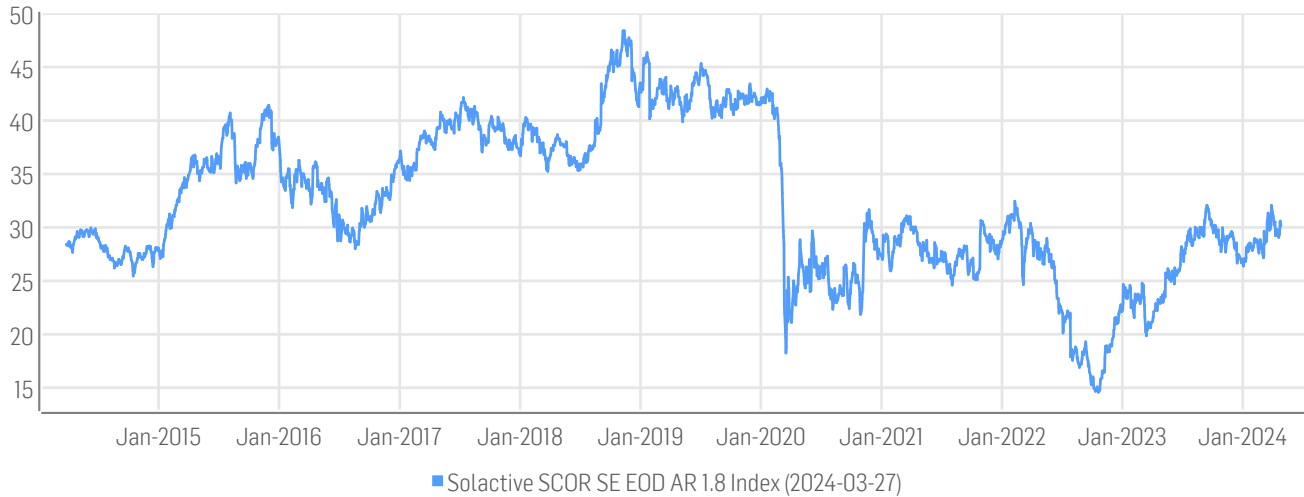


# FACTSHEET - AS OF 26-Apr-2024

## Solactive SCOR SE EOD AR 1.8 Index (2024-03-27)

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SL0L5L6 / SL0L5L	Base Value / Base Date	28.38 Points / 2014.03.27
Bloomberg / Reuters	SOSCOR18 Index / .SOSCOR18	Last Price	30.25
Index Calculator	Solactive AG	Dividends	1.8 AR Points
Index Type	Adjusted Return	Calculation	09:30am to 4:55 pm (EST), every 15 seconds
Index Currency	EUR	History	Available daily back to 2014.03.27
Index Members	2		

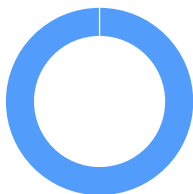
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.14%	7.35%	9.09%	29.22%	12.58%	6.59%
Performance (p.a.)						0.63%
Volatility (p.a.)	32.29%	31.43%	28.38%	28.26%	29.88%	31.32%
High	32.07	32.07	32.07	32.07	32.07	48.40
Low	29.07	27.16	26.38	22.99	26.38	14.59
Sharpe Ratio*	-0.53	0.94	0.54	0.91	1.34	-0.10
Max. Drawdown	-9.35%	-9.35%	-11.98%	-17.72%	-9.35%	-69.86%
VaR 95 \ 99				-42.4% \ -64.7%		-42.4% \ -85.3%
CVaR 95 \ 99				-53.6% \ -67.6%		-72.9% \ -139.2%

\* 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).

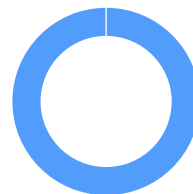
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• -- 100.0%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE SCOR EOD GTR INDEX		--	EUR	100.02%
EUR-CASH	EUR-CASH	--	EUR	-0.02%

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