

# FACTSHEET - AS OF 21-May-2025

## Solactive SCOR SE EOD AR 1.6 Index (2024-05-28)

### DESCRIPTION

Solactive SCOR SE EOD AR 1.6 Index (2024-05-28) aims to track the performance of the Solactive SCOR EOD GTR Index adjusted for a synthetic dividend of 1.6 index points per annum

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SL0L7Y5 / SL0L7Y	Base Value / Base Date	27.09 Points / 05.21.2014
Bloomberg / Reuters	SOSCRE16 Index / .SOSCRE16	Last Price	28.48
Index Calculator	Solactive AG	Dividends	1.6 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 05.21.2014
Index Members	2		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	20.78%	16.96%	26.19%	4.32%	26.07%	-10.33%
Performance (p.a.)						-1.12%
Volatility (p.a.)	23.44%	41.86%	33.33%	43.69%	35.29%	34.27%
High	28.48	28.48	28.48	28.48	28.48	45.02
Low	24.17	20.47	20.47	16.71	20.47	13.74
Sharpe Ratio*	38.13	2.07	1.74	0.05	2.27	-0.10
Max. Drawdown	-1.38%	-22.64%	-22.64%	-38.79%	-22.64%	-69.48%
VaR 95 \ 99				-44.6% \ -122.3%		-45.5% \ -92.5%
CVaR 95 \ 99				-116.3% \ -311.5%		-80.8% \ -162.5%

\* 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

• FR 100.0%



## TOP COMPONENTS AS OF 21-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
SCOR SE	SCR FP Equity	FR	EUR	100.02%

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