

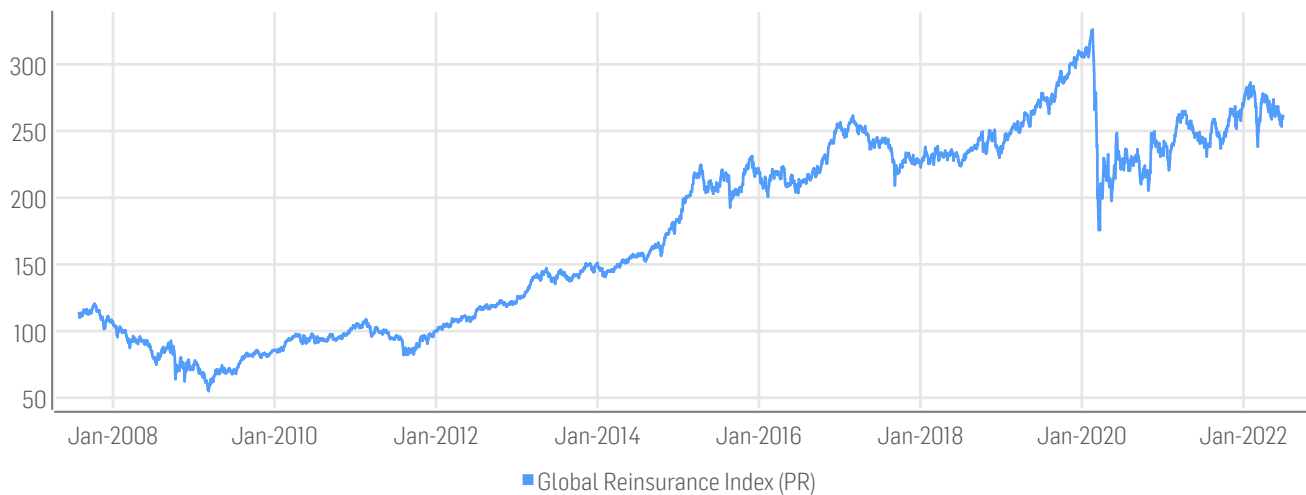
# FACTSHEET - AS OF 30-Jun-2022

## Global Reinsurance Index (PR)

### DESCRIPTION

The Global Reinsurance Index is an Index tracks the price movements of reinsurance companies. The Global Reinsurance Index is adjusted semi-annually. The Index is calculated and published in EUR.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA1GP6 / SLA1GP	Base Value / Base Date	100 Points / 31.12.2011
Bloomberg / Reuters	GLOREPR Index / .GLOREPR	Last Price	260.80
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Industry / Sector	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 31.12.2011
Index Members	10		

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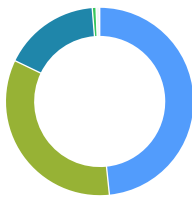
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.79%	-6.02%	-2.95%	7.09%	-2.95%	160.80%
Performance (p.a.)						9.56%
Volatility (p.a.)	18.61%	18.17%	20.56%	19.06%	20.49%	17.67%
High	268.35	277.50	286.22	286.22	286.22	325.96
Low	253.39	253.39	238.21	230.85	238.21	99.76
Sharpe Ratio*	-1.03	-1.19	-0.26	0.41	-0.26	0.57
Max. Drawdown	-5.57%	-8.69%	-16.77%	-16.77%	-16.77%	-46.09%
VaR 95 \ 99				-34.7% \ -67.6%		-24.1% \ -50.5%
CVaR 95 \ 99				-53.1% \ -80.0%		-42.0% \ -81.6%

\* 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).

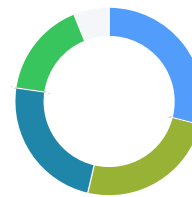
## COMPOSITION BY CURRENCIES

- USD 48.3%
- EUR 33.8%
- CHF 16.6%
- HKD 0.6%
- Others 0.6%



## COMPOSITION BY COUNTRIES

- DE 29.0%
- US 24.7%
- BM 23.7%
- CH 16.6%
- Others 6.1%



## TOP COMPONENTS AS OF 30-Jun-2022

Company	Ticker	Country	Currency	Index Weight (%)
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	17.51%
SWISS RE AG	SREN SE Equity	CH	CHF	16.59%
ALLEGHANY CORP	Y UN Equity	US	USD	14.39%
EVEREST RE GROUP LTD	RE UN Equity	BM	USD	14.19%
HANNOVER RUCK SE	HNRI GY Equity	DE	EUR	11.45%
REINSURANCE GROUP OF AMERICA	RGA UN Equity	US	USD	10.30%
RENAISSANCERE HOLDINGS LTD	RNR UN Equity	BM	USD	9.47%
SCOR SE	SCR FP Equity	FR	EUR	4.83%
CHINA REINSURANCE (GROUP) CO-H	1508 HK Equity	CN	HKD	0.65%
KOREAN REINSURANCE CO ORD	003690 KP Equity	KR	KRW	0.62%

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