

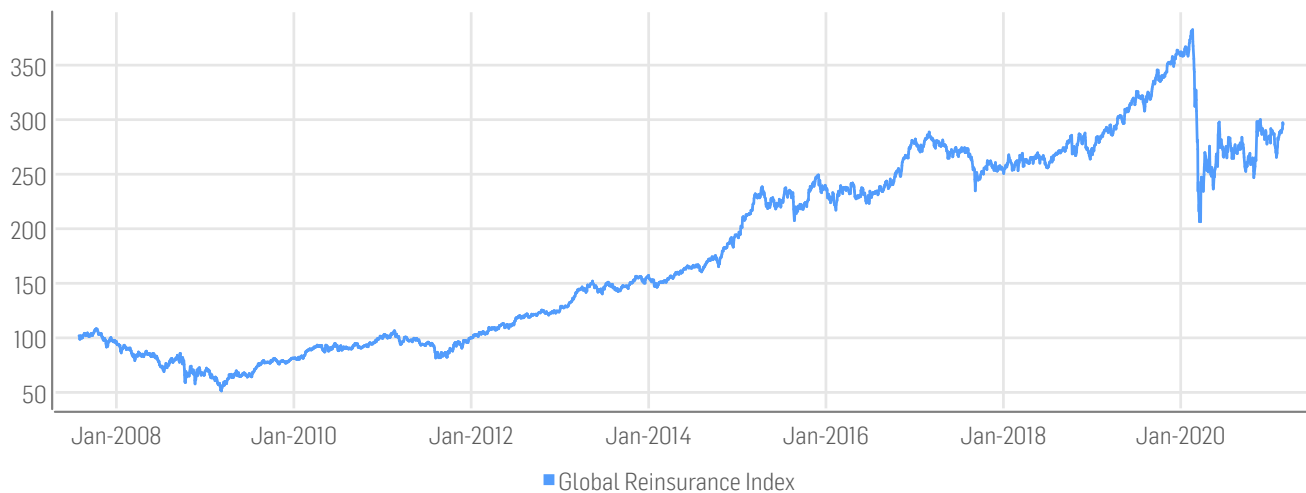
FACTSHEET - AS OF 26-Feb-2021

Global Reinsurance Index

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

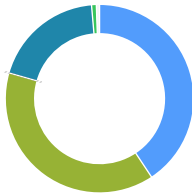
ISIN / WKN	DE000SLA1GR2 / SLA1GR	Base Value / Base Date	100 Points / 31.12.2011
Bloomberg / Reuters	GLORE Index / .GLORE	Last Price	295.53
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Industry / Sector	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 31.12.2011
Index Members	10		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	9.59%	1.56%	6.78%	-7.08%	3.66%	195.53%
Performance (p.a.)	-	-	-	-	-	12.56%
Volatility (p.a.)	17.88%	18.98%	25.68%	39.55%	19.75%	17.34%
High	297.14	297.14	300.13	327.14	297.14	382.52
Low	265.44	265.44	246.82	206.42	265.44	99.76
Sharpe Ratio	11.50	0.37	0.57	-0.17	1.34	0.75
Max. Drawdown	-2.49%	-9.16%	-13.05%	-36.90%	-9.02%	-46.04%
VaR 95 \ 99				-51.3% \ -153.6%		-23.2% \ -47.9%
CVaR 95 \ 99				-101.1% \ -213.6%		-40.2% \ -80.2%

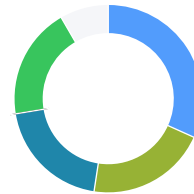
Composition by Currencies

- USD 40.7%
- EUR 38.7%
- CHF 19.2%
- HKD 0.8%
- Others 0.5%



Composition by Countries

- DE 31.7%
- BM 20.7%
- US 20.0%
- CH 19.2%
- Others 8.4%



TOP COMPONENTS AS OF 26-Feb-2021

Company	Ticker	Country	Currency	Index Weight (%)
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	19.95%
SWISS RE AG	SREN SE Equity	CH	CHF	19.23%
HANNOVER RUCK SE	HNRI GY Equity	DE	EUR	11.78%
EVEREST RE GROUP LTD	RE UN Equity	BM	USD	11.00%
ALLEGHANY CORP	Y UN Equity	US	USD	10.38%
RENAISSANCERE HOLDINGS LTD	RNR UN Equity	BM	USD	9.68%
REINSURANCE GROUP OF AMERICA	RGA UN Equity	US	USD	9.62%
SCOR SE	SCR FP Equity	FR	EUR	6.99%
CHINA REINSURANCE (GROUP) CO-H	1508 HK Equity	CN	HKD	0.82%
KOREAN REINSURANCE CO ORD	003690 KP Equity	KR	KRW	0.55%

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The index is launched on 31-Dec-2011. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

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