FACTSHEET - AS OF 19-Jun-2024
Solactive SCOR SE EOD AR 1.8 Index (2024-05-21)

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	DE000SL0L7P3 / SL0L7P	Base Value / Base Date	28.52 Points / 05.21.2014
Bloomberg / Reuters	SOSCRE18 Index / .SOSCRE18	Last Price	25.52
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 05.21.2014
Index Members	2		

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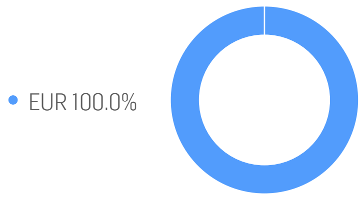
STATISTICS

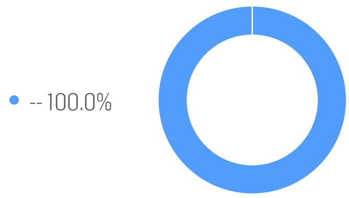
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.86%	-9.98%	-1.20%	3.53%	0.20%	-23.29%
Performance (p.a.)						-2.97%
Volatility (p.a.)	23.95%	31.28%	30.22%	27.59%	30.51%	32.98%
High	27.40	30.37	30.37	30.42	30.37	46.59
Low	24.43	24.43	24.43	24.43	24.43	13.89
Sharpe Ratio*	-2.57	-1.23	-0.20	-0.00	-0.11	-0.20
Max. Drawdown	-10.84%	-19.56%	-19.56%	-19.69%	-19.56%	-70.19%
VaR 95 \ 99				-43.1% \ -66.3%		-45.8% \ -89.6%
CVaR 95 \ 99				-59.0% \ -84.7%		-77.0% \ -147.1%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 19-Jun-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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Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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