FACTSHEET - AS OF 07-Apr-2026
Solactive ENGIE EOD AR 1 Index (2024-05-02)

DESCRIPTION

Solactive ENGIE EOD AR 1 Index (2024-05-02) aims to track the performance of the Solactive ENGIE SA EOD GTR Index adjusted for a synthetic dividend of 1 index points per annum

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	DE000SL0ML62 / SL0ML6	Base Value / Base Date	29.36 Points / 4.1.2010
Bloomberg / Reuters	SOENGIA1 Index / .SOENGIA1	Last Price	28.20
Index Calculator	Solactive AG	Dividends	1 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 01.04.2010
Index Members	2		

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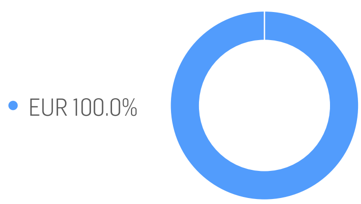
STATISTICS

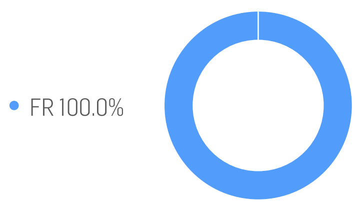
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	9.81%	21.37%	50.50%	66.24%	28.19%	-3.97%
Performance (p.a.)						-0.25%
Volatility (p.a.)	26.70%	28.26%	22.41%	19.83%	27.84%	24.65%
High	28.20	28.80	28.80	28.80	28.80	29.61
Low	25.61	22.93	18.73	16.97	22.00	9.05
Sharpe Ratio*	7.89	4.16	5.68	3.31	5.49	-0.09
Max. Drawdown	-6.69%	-11.07%	-11.07%	-13.99%	-11.07%	-69.44%
VaR 95 \ 99				-30.4% \ -43.9%		-36.9% \ -68.7%
CVaR 95 \ 99				-41.1% \ -68.6%		-58.5% \ -101.8%

* 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 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ENGIE SA	ENGI FP Equity	FR	EUR	100.05%

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