FACTSHEET - AS OF 10-Jul-2025
Solactive ENGIE AR 0.71 Index

DESCRIPTION

Solactive ENGIE AR 0.71 Index aims to track the performance of the Solactive ENGIE GTR Index adjusted for a synthetic dividend of 0.71 index points per annum

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	DE000SL0ENU7 / SL0ENU	Base Value / Base Date	17.48 Points / 04.11.2011
Bloomberg / Reuters	SOENGIAR Index / .SOENGIAR	Last Price	23.15
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	08:00 to 18:52 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 04.11.2011
Index Members	2		

SOLACTIVE
German Index Engineering

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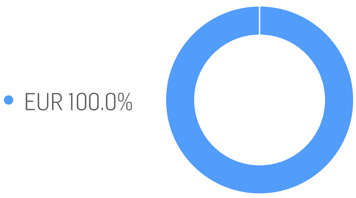
STATISTICS

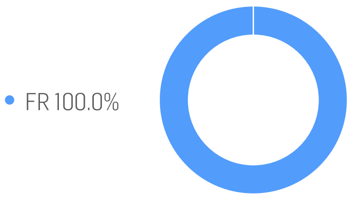
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.62%	16.16%	32.89%	46.52%	35.54%	32.44%
Performance (p.a.)						2.07%
Volatility (p.a.)	15.58%	16.49%	19.70%	16.40%	19.24%	24.22%
High	23.79	23.79	23.79	23.79	23.79	23.79
Low	22.78	19.93	17.14	15.80	17.08	9.20
Sharpe Ratio*	1.27	4.95	3.87	2.77	4.00	0.01
Max. Drawdown	-2.69%	-4.23%	-7.71%	-9.12%	-7.71%	-56.19%
VaR 95 \ 99				-22.4% \ -38.6%		-35.1% \ -69.2%
CVaR 95 \ 99				-36.5% \ -63.7%		-57.6% \ -104.1%

* 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 10-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
ENGIE SA	ENGI FP Equity	FR	EUR	100.01%
EUR-CASH	EUR-CASH	DE	EUR	-0.01%

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