

# FACTSHEET - AS OF 26-Apr-2024

## Solactive ENGIE SE EOD AR 1.2 Index (2024-03-06)

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOLRHO / SLOLRH	Base Value / Base Date	33.84 Points / 2010.01.04
Bloomberg / Reuters	SOENGI12 Index / .SOENGI12	Last Price	15.93
Index Calculator	Solactive AG	Dividends	1.2 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 2010.01.04
Index Members	2		

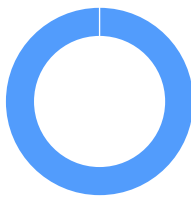
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.33%	7.69%	3.82%	3.82%	-1.38%	-52.94%
Performance (p.a.)						-5.13%
Volatility (p.a.)	11.05%	12.30%	13.78%	14.56%	14.73%	25.35%
High	15.93	15.93	16.76	16.76	16.76	34.13
Low	15.30	14.18	14.18	14.18	14.18	10.09
Sharpe Ratio*	2.58	2.53	0.29	-0.00	-0.55	-0.36
Max. Drawdown	-1.69%	-5.02%	-15.39%	-15.39%	-15.39%	-70.44%
VaR 95 \ 99				-25.5% \ -34.0%		-38.0% \ -69.6%
CVaR 95 \ 99				-32.6% \ -44.4%		-60.5% \ -105.2%

\* 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).

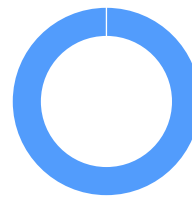
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• DE 100.0%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE ENGIE SA EOD GTR INDEX		DE	EUR	100.02%
EUR-CASH	EUR-CASH	-	EUR	-0.02%

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