

# FACTSHEET - AS OF 02-Apr-2026

## 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	DE000SLOENU7 / SLOENU	Base Value / Base Date	17.48 Points / 4.11.2011
Bloomberg / Reuters	SOENGIAR Index / .SOENGIAR	Last Price	33.74
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		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	7.04%	25.38%	52.81%	75.00%	28.48%	93.02%
Performance (p.a.)						4.67%
Volatility (p.a.)	33.73%	28.23%	22.47%	20.74%	28.02%	24.07%
High	33.74	34.47	34.47	34.47	34.47	34.47
Low	30.67	26.82	21.63	19.28	26.26	9.20
Sharpe Ratio*	3.77	5.26	5.98	3.59	6.02	0.11
Max. Drawdown	-6.66%	-11.02%	-11.02%	-13.66%	-11.02%	-56.19%
VaR 95 \ 99				-31.3% \ -46.1%		-34.9% \ -67.1%
CVaR 95 \ 99				-45.6% \ -88.9%		-56.8% \ -102.7%

\* 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

• FR 100.0%



## TOP COMPONENTS AS OF 02-Apr-2026

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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