

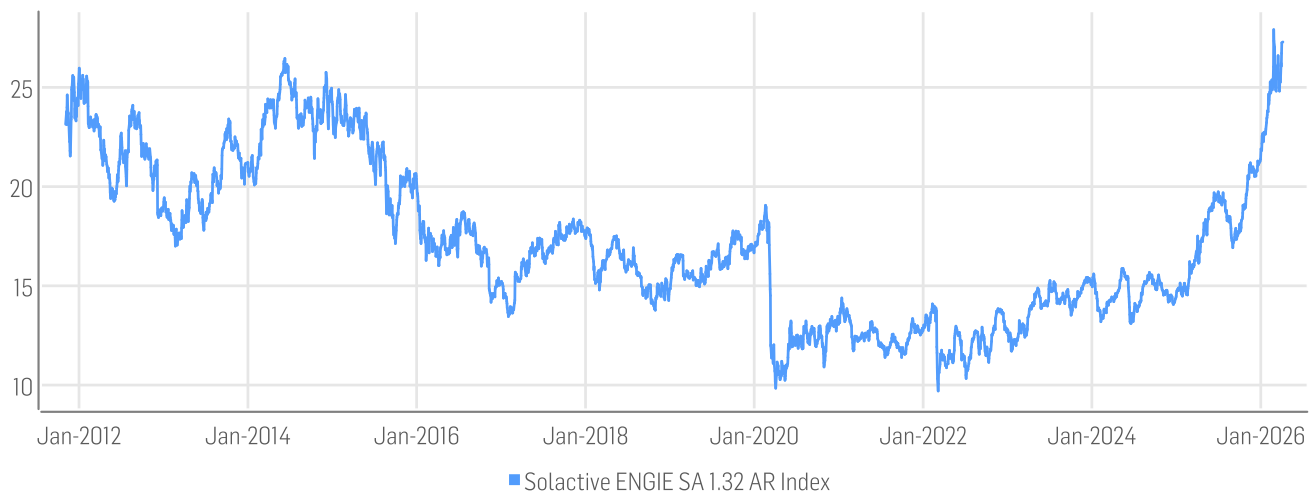
# FACTSHEET - AS OF 07-Apr-2026

## Solactive ENGIE SA 1.32 AR Index

### DESCRIPTION

Solactive ENGIE SA 1.32 AR Index aims to track the performance of the ENGIE GTR Index adjusted for a synthetic dividend of 1.32 index points per annum

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOST19 / SLOST1	Base Value / Base Date	23.14 Points / 04.11.2011
Bloomberg / Reuters	SOEN132 Index / .SOEN132	Last Price	27.29
Index Calculator	Solactive AG	Dividends	1.32 AR Points
Index Type	Adjusted Return	Calculation	08:00 AM to 06:53 PM (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	9.69%	20.97%	49.37%	63.61%	27.70%	17.93%
Performance (p.a.)						1.15%
Volatility (p.a.)	26.78%	28.22%	22.38%	19.84%	27.81%	24.07%
High	27.29	27.91	27.91	27.91	27.91	27.91
Low	24.81	22.27	18.27	16.69	21.37	9.70
Sharpe Ratio*	7.70	4.06	5.53	3.17	5.37	-0.03
Max. Drawdown	-6.73%	-11.11%	-11.11%	-14.29%	-11.11%	-63.34%
VaR 95 \ 99				-30.7% \ -43.8%		-34.9% \ -67.2%
CVaR 95 \ 99				-41.2% \ -68.5%		-57.0% \ -103.1%

\* 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).

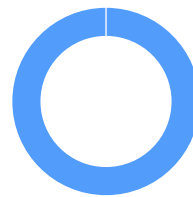
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• FR 100.0%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ENGIE SA	ENGI FP Equity	FR	EUR	100.07%
EUR-CASH	EUR-CASH	DE	EUR	-0.07%

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