

# FACTSHEET - AS OF 17-Apr-2026

## Solactive ENGIE AR 0.95 Index

### DESCRIPTION

Solactive ENGIE AR 0.95 Index aims to track the performance of the Solactive ENGIE GTR Index adjusted for a synthetic dividend of 0.95 index points per annum

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOMLE8 / SLOMLE	Base Value / Base Date	19.19 Points / 4.11.2011
Bloomberg / Reuters	SOLEN095 Index / .SOLEN095	Last Price	27.59
Index Calculator	Solactive AG	Dividends	0.95 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 11.04.2011
Index Members	2		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.77%	16.27%	39.48%	53.70%	23.45%	43.77%
Performance (p.a.)						2.54%
Volatility (p.a.)	25.20%	28.38%	22.49%	19.80%	26.96%	24.04%
High	28.83	29.27	29.27	29.27	29.27	29.27
Low	26.04	23.70	19.65	17.58	22.35	8.97
Sharpe Ratio*	0.31	2.90	4.20	2.66	3.83	0.03
Max. Drawdown	-4.89%	-11.07%	-11.07%	-13.95%	-11.07%	-59.97%
VaR 95 \ 99				-31.0% \ -44.1%		-34.9% \ -68.1%
CVaR 95 \ 99				-41.1% \ -68.8%		-56.9% \ -102.9%

\* 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 17-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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