

# FACTSHEET - AS OF 19-Jun-2025

## Solactive ENGIE AR 1.1 Index

### DESCRIPTION

Solactive ENGIE AR 1.1 Index aims to track the performance of the Solactive ENGIE GTR Index adjusted for a synthetic dividend of 1.1 index points per annum

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                            |                        |  |
|---------------------|----------------------------|------------------------|--|
| ISIN / WKN          | SL0LRV                     | Base Value / Base Date | 21.53 Points / 2011.11.04                  |
| Bloomberg / Reuters | SOEN11AR Index / .SOEN11AR | Last Price             | 21.38                                      |
| Index Calculator    | Solactive AG               | Dividends              | 1.1 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 2011.11.04         |
| Index Members       | 2                          |                        |  |

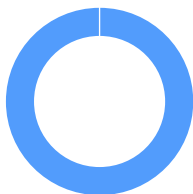
## STATISTICS

| EUR                | 30D    | 90D    | 180D   | 360D            | YTD    | Since Inception  |
|--------------------|--------|--------|--------|-----------------|--------|------------------|
| Performance        | 3.29%  | 19.11% | 37.85% | 44.65%          | 34.55% | 51.95%           |
| Performance (p.a.) |        |        |        |                 |        | 12.32%           |
| Volatility (p.a.)  | 14.30% | 21.48% | 19.44% | 16.56%          | 19.70% | 22.35%           |
| High               | 21.79  | 21.79  | 21.79  | 21.79           | 21.79  | 21.79            |
| Low                | 20.70  | 17.81  | 15.53  | 14.34           | 15.89  | 10.05            |
| Sharpe Ratio*      | 3.24   | 4.72   | 4.62   | 2.63            | 4.43   | 0.47             |
| Max. Drawdown      | -1.88% | -7.77% | -7.77% | -9.77%          | -7.77% | -31.12%          |
| VaR 95 \ 99        |        |        |        | -22.9% \ -38.6% |        | -31.0% \ -72.0%  |
| CVaR 95 \ 99       |        |        |        | -35.7% \ -64.2% |        | -55.3% \ -107.4% |

\* 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).

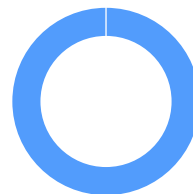
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• FR 100.0%



## TOP COMPONENTS AS OF 19-Jun-2025

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

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