

# FACTSHEET - AS OF 22-May-2026

## Solactive STELLANTIS EOD AR 1.1 Index (2024-04-22)

### DESCRIPTION

Solactive STELLANTIS EOD AR 1.1 Index (2024-04-22) aims to track the performance of the Solactive STLA PA EOD GTR Index adjusted for a synthetic dividend of 1.1 index points per annum

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLONMT2 / SLONMT	Base Value / Base Date	12.56 Points / 18.1.2021
Bloomberg / Reuters	SOLSTL11 Index / .SOLSTL11	Last Price	5.53
Index Calculator	Solactive AG	Dividends	1.1 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 01.18.2021
Index Members	2		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-12.22%	-5.55%	-29.20%	-39.27%	-35.50%	-55.98%
Performance (p.a.)						-14.25%
Volatility (p.a.)	43.65%	47.76%	59.39%	52.69%	63.68%	38.34%
High	6.30	6.43	9.58	9.58	8.85	25.55
Low	5.26	4.86	4.86	4.86	4.86	4.86
Sharpe Ratio*	-1.87	-0.47	-0.88	-0.79	-1.09	-0.42
Max. Drawdown	-16.49%	-21.27%	-49.32%	-49.32%	-45.12%	-80.99%
VaR 95 \ 99				-73.1% \ -120.9%		-62.2% \ -112.9%
CVaR 95 \ 99				-128.4% \ -304.3%		-95.5% \ -169.4%

\* 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).

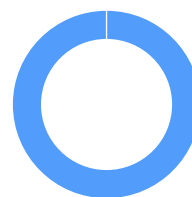
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• NL 100.0%



## TOP COMPONENTS AS OF 22-May-2026

Company	Ticker	Country	Currency	Index Weight (%)
STELLANTIS NV	STLAP FP Equity	NL	EUR	100.05%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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