

# FACTSHEET - AS OF 26-Apr-2024

## Solactive STELLANTIS AR 1 Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOFJG1 / SLOFJG	Base Value / Base Date	9.56 Points / 14.10.2014
Bloomberg / Reuters	SOSTLAAR Index / .SOSTLAAR	Last Price	25.31
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type		Calculation	08:00 to 22:53 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 14.10.2014
Index Members	2		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-8.03%	24.80%	38.99%	58.78%	14.78%	164.75%
Performance (p.a.)						10.75%
Volatility (p.a.)	25.95%	25.30%	23.93%	24.07%	24.02%	41.20%
High	27.52	28.02	28.02	28.02	28.02	28.02
Low	24.93	20.22	17.91	15.26	20.17	5.79
Sharpe Ratio*	-2.61	5.61	3.81	2.32	2.03	0.17
Max. Drawdown	-9.41%	-11.03%	-11.03%	-12.54%	-11.03%	-72.02%
VaR 95 \ 99				-34.4% \ -57.2%		-57.6% \ -106.3%
CVaR 95 \ 99				-50.0% \ -62.5%		-96.9% \ -184.6%

\* 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

• DE 100.0%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE STLA GTR INDEX	SSTLAGTR Index	DE	EUR	100.01%
EUR-CASH	EUR-CASH	-	EUR	-0.01%

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