

# FACTSHEET - AS OF 08-Jul-2025

## Solactive STELLANTIS AR 1 Index

### DESCRIPTION

Solactive STELLANTIS AR 1 Index aims to track the performance of the Solactive STLA GTR Index adjusted for a synthetic dividend of 1 index points per annum

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOFJG1 / SLOFJG	Base Value / Base Date	9.56 Points / 14.10.2014
Bloomberg / Reuters	SOSTLAAR Index / .SOSTLAAR	Last Price	9.43
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	-1.36%	18.02%	-27.68%	-53.48%	-28.83%	-1.36%
Performance (p.a.)						-0.13%
Volatility (p.a.)	39.63%	43.17%	44.36%	42.31%	44.27%	41.19%
High	10.07	10.83	14.12	20.65	14.12	28.02
Low	8.78	7.88	7.88	7.88	7.88	5.79
Sharpe Ratio*	-0.44	2.18	-1.13	-1.32	-1.13	-0.05
Max. Drawdown	-12.81%	-18.93%	-44.19%	-61.84%	-44.19%	-72.02%
VaR 95 \ 99				-76.1% \ -144.9%		-59.6% \ -109.7%
CVaR 95 \ 99				-119.0% \ -212.0%		-99.7% \ -188.3%

\* 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).

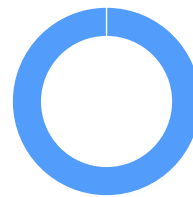
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• NL 100.0%



## TOP COMPONENTS AS OF 08-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
STELLANTIS NV	STLAM IM Equity	NL	EUR	100.03%
EUR-CASH	EUR-CASH	DE	EUR	-0.03%

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