

# FACTSHEET - AS OF 26-Apr-2024

## Solactive STELLANTIS AR 1.04 Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOHK52 / SLOHK5	Base Value / Base Date	9.44 Points / 14.10.2014
Bloomberg / Reuters	SOLST104 Index / .SOLST104	Last Price	23.46
Index Calculator	Solactive AG	Dividends	1.04 AR Points
Index Type	Adjusted Return	Calculation	08:00am to 22:53pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 14.10.2014
Index Members	2		

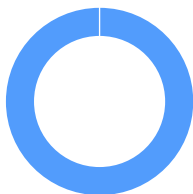
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-8.07%	24.72%	38.65%	57.87%	14.66%	148.52%
Performance (p.a.)						10.02%
Volatility (p.a.)	25.97%	25.27%	23.89%	24.06%	24.00%	41.21%
High	25.52	25.97	25.97	25.97	25.97	25.97
Low	23.10	18.76	16.64	14.22	18.72	5.53
Sharpe Ratio*	-2.62	5.59	3.77	2.29	2.01	0.15
Max. Drawdown	-9.48%	-11.05%	-11.05%	-12.55%	-11.05%	-72.88%
VaR 95 \ 99				-34.0% \ -57.0%		-57.4% \ -106.9%
CVaR 95 \ 99				-50.2% \ -63.3%		-97.0% \ -184.9%

\* 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).

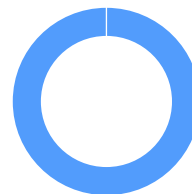
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• 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%

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