

# FACTSHEET - AS OF 26-Apr-2024

## Solactive STELLANTIS EOD AR 1.2 Index (2023-07-06)

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOJW49 / SLOJW4	Base Value / Base Date	12.96 Points / 2021.01.18
Bloomberg / Reuters	SOLSTL12 Index / .SOLSTL12	Last Price	23.38
Index Calculator	Solactive AG	Dividends	1.2 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 2021.01.18
Index Members	1		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-8.24%	24.30%	37.85%	56.49%	14.22%	80.40%
Performance (p.a.)						19.78%
Volatility (p.a.)	25.36%	25.17%	23.78%	23.87%	23.84%	31.60%
High	25.48	25.95	25.95	25.95	25.95	25.95
Low	23.07	18.75	16.67	14.30	18.72	11.20
Sharpe Ratio*	-2.71	5.48	3.70	2.25	1.95	0.50
Max. Drawdown	-9.46%	-11.10%	-11.10%	-12.66%	-11.10%	-39.49%
VaR 95 \ 99				-33.5% \ -56.7%		-53.3% \ -86.6%
CVaR 95 \ 99				-49.5% \ -62.6%		-73.6% \ -110.7%

\* 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).

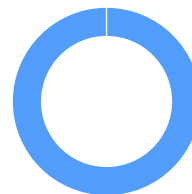
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• NL 100.0%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.01%
STELLANTIS NV	STLAP FP Equity	NL	EUR	100.01%

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