

# FACTSHEET - AS OF 08-Jul-2025

## Solactive STELLANTIS EOD AR 1.04 Index (2023-06-21)

### DESCRIPTION

Solactive STELLANTIS EOD AR 1.04 Index (2023-06-21) aims to track the performance of the Solactive STLA EOD GTR Index adjusted for a synthetic dividend of 1.04 index points per annum

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOJWK8 / SLOJWK	Base Value / Base Date	6.21 Points / 2014.10.14
Bloomberg / Reuters	SOSTL104 Index / .SOSTL104	Last Price	8.65
Index Calculator	Solactive AG	Dividends	1.04 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 2014.10.14
Index Members	1		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.37%	17.53%	-28.16%	-53.96%	-29.27%	39.29%
Performance (p.a.)						3.14%
Volatility (p.a.)	40.04%	43.31%	44.45%	42.32%	44.36%	38.73%
High	9.25	9.96	13.02	19.14	13.02	26.03
Low	8.06	7.26	7.26	7.26	7.26	5.31
Sharpe Ratio*	-0.43	2.09	-1.14	-1.33	-1.14	0.03
Max. Drawdown	-12.86%	-19.08%	-44.24%	-62.07%	-44.24%	-72.11%
VaR 95 \ 99				-76.8% \ -144.7%		-59.8% \ -109.3%
CVaR 95 \ 99				-118.8% \ -212.4%		-94.9% \ -165.6%

\* 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).

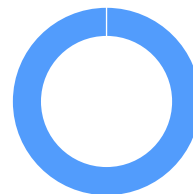
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• NL 100.0%



## TOP COMPONENTS AS OF 08-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.03%
STELLANTIS NV	STLAM IM Equity	NL	EUR	100.03%

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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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