

# FACTSHEET - AS OF 02-Apr-2026

## 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	6.57
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	4.78%	-34.63%	-31.42%	-22.98%	-32.89%	-31.28%
Performance (p.a.)						-3.22%
Volatility (p.a.)	43.68%	70.61%	59.85%	53.18%	70.61%	42.29%
High	6.57	10.05	10.85	10.85	10.05	28.02
Low	5.55	5.55	5.55	5.55	5.55	5.55
Sharpe Ratio*	1.71	-1.19	-0.93	-0.47	-1.15	-0.12
Max. Drawdown	-15.53%	-44.78%	-48.85%	-48.85%	-44.78%	-80.19%
VaR 95 \ 99				-75.3% \ -121.8%		-61.6% \ -114.0%
CVaR 95 \ 99				-128.7% \ -304.8%		-102.8% \ -196.9%

\* 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).

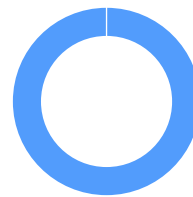
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• NL 100.0%



## TOP COMPONENTS AS OF 02-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
STELLANTIS NV	STLAMIM Equity	NL	EUR	100.04%
EUR-CASH	EUR-CASH	DE	EUR	-0.04%

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