

# FACTSHEET - AS OF 07-Apr-2026

## Solactive STELLANTIS AR 1.2 Index

### DESCRIPTION

Solactive STELLANTIS AR 1.2 Index aims to track the performance of the Solactive STLA GTR Index adjusted for a synthetic dividend of 1.2 index points per annum

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOJVR5 / SLOJVR	Base Value / Base Date	10.17 Points / 14.10.2014
Bloomberg / Reuters	SOSTLA12 Index / .SOSTLA12	Last Price	5.35
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 2014.10.14
Index Members	1		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.38%	-35.15%	-37.13%	-23.57%	-36.69%	-47.39%
Performance (p.a.)						-5.44%
Volatility (p.a.)	42.08%	71.33%	60.09%	52.84%	70.00%	42.31%
High	5.58	8.38	9.39	9.59	8.66	25.47
Low	4.73	4.73	4.73	4.73	4.73	4.73
Sharpe Ratio*	0.07	-1.19	-1.05	-0.49	-1.20	-0.17
Max. Drawdown	-11.26%	-43.56%	-49.63%	-50.68%	-45.38%	-81.43%
VaR 95 \ 99				-73.8% \ -120.5%		-61.8% \ -114.2%
CVaR 95 \ 99				-125.7% \ -303.4%		-103.0% \ -197.0%

\* 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).

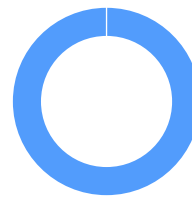
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• NL 100.0%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.31%
STELLANTIS NV	STLAMIM Equity	NL	EUR	100.31%

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