

# FACTSHEET - AS OF 07-Apr-2026

## Solactive STELLANTIS EOD AR 1.55 Index (2024-05-31)

### DESCRIPTION

Solactive STELLANTIS EOD AR 1.55 Index (2024-05-31) aims to track the performance of the Solactive STLA PA EOD GTR Index adjusted for a synthetic dividend of 1.55 index points per annum

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SL0L722 / SL0L72	Base Value / Base Date	13.72 Points / 18.1.2021
Bloomberg / Reuters	SOSTE155 Index / .SOSTE155	Last Price	4.99
Index Calculator	Solactive AG	Dividends	1.55 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 01.18.2021
Index Members	2		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.38%	-36.38%	-39.04%	-27.60%	-37.42%	-63.62%
Performance (p.a.)						-17.62%
Volatility (p.a.)	42.17%	71.87%	59.91%	52.78%	70.13%	38.11%
High	5.21	7.95	8.96	9.40	8.23	25.79
Low	4.43	4.43	4.43	4.43	4.43	4.43
Sharpe Ratio*	-0.15	-1.20	-1.09	-0.57	-1.21	-0.51
Max. Drawdown	-11.61%	-44.30%	-50.54%	-52.85%	-46.18%	-82.82%
VaR 95 \ 99				-72.9% \ -121.0%		-62.3% \ -113.0%
CVaR 95 \ 99				-125.5% \ -304.7%		-95.9% \ -169.7%

\* 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).

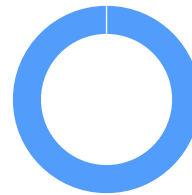
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• NL 100.0%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
STELLANTIS NV	STLAP FP Equity	NL	EUR	100.43%
EUR-CASH	EUR-CASH	DE	EUR	-0.43%

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