

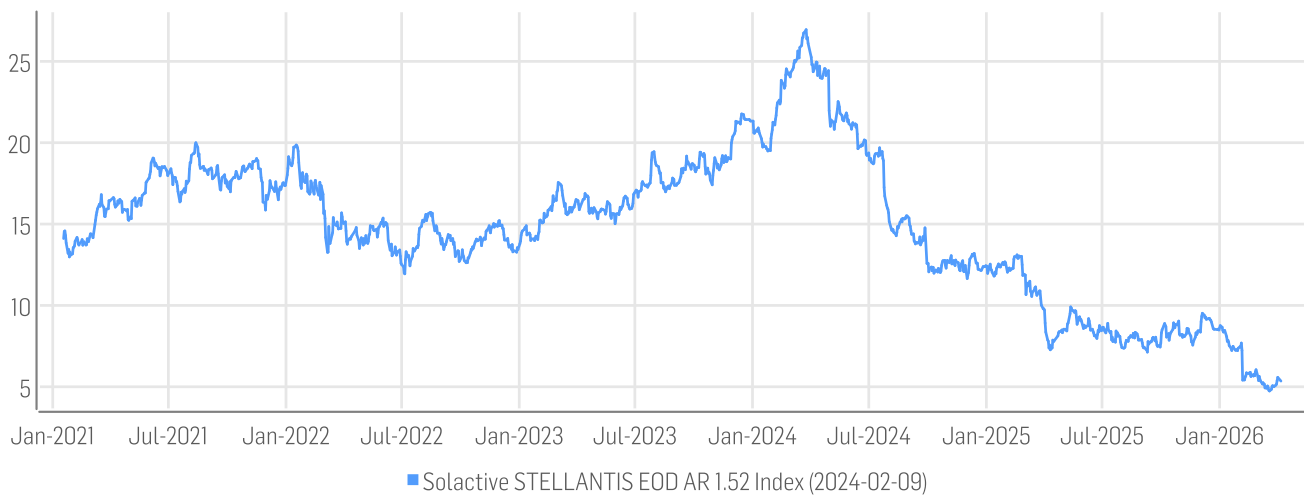
# FACTSHEET - AS OF 07-Apr-2026

## Solactive STELLANTIS EOD AR 1.52 Index (2024-02-09)

### DESCRIPTION

Solactive STELLANTIS EOD AR 1.52 Index (2024-02-09) aims to track the performance of the Solactive STLA PA EOD GTR Index adjusted for a synthetic dividend of 1.52 index points per annum

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOLF20 / SLOLF2	Base Value / Base Date	14.11 Points / 18.1.2021
Bloomberg / Reuters	SOSTL152 Index / .SOSTL152	Last Price	5.35
Index Calculator	Solactive AG	Dividends	1.52 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	-0.19%	-36.00%	-38.43%	-26.41%	-36.98%	-62.08%
Performance (p.a.)						-16.97%
Volatility (p.a.)	42.37%	71.91%	59.91%	52.84%	70.17%	38.12%
High	5.58	8.47	9.52	9.91	8.76	26.95
Low	4.74	4.74	4.74	4.74	4.74	4.74
Sharpe Ratio*	-0.10	-1.19	-1.08	-0.54	-1.20	-0.50
Max. Drawdown	-11.57%	-44.04%	-50.21%	-52.17%	-45.89%	-82.41%
VaR 95 \ 99				-73.0% \ -121.4%		-62.1% \ -113.3%
CVaR 95 \ 99				-125.5% \ -303.9%		-95.8% \ -169.3%

\* 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).

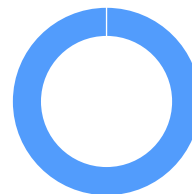
## COMPOSITION BY CURRENCIES

• 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				-0.39%
STELLANTIS NV	STLAP FP Equity	NL	EUR	100.39%

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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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