

# FACTSHEET - AS OF 19-Jun-2024

## Solactive STELLANTIS EOD AR 1.04 Index (2024-05-10)

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SL0L607 / SL0L60	Base Value / Base Date	12.44 Points / 01.18.2021
Bloomberg / Reuters	SOSTE104 Index / .SOSTE104	Last Price	18.88
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 01.18.2021
Index Members	2		

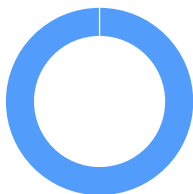
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-8.57%	-25.67%	-6.77%	26.80%	-6.40%	36.22%
Performance (p.a.)						16.27%
Volatility (p.a.)	21.88%	33.30%	28.88%	26.55%	29.25%	28.52%
High	20.81	25.60	25.60	25.60	25.60	25.60
Low	18.72	18.72	18.46	14.92	18.46	10.88
Sharpe Ratio*	-3.20	-2.21	-0.59	0.89	-0.57	0.44
Max. Drawdown	-10.04%	-26.88%	-26.88%	-26.88%	-26.88%	-26.88%
VaR 95 \ 99				-33.8% \ -70.6%		-48.4% \ -77.1%
CVaR 95 \ 99				-62.9% \ -119.8%		-68.0% \ -101.0%

\* 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).

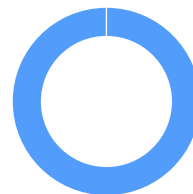
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• DE 100.0%



## TOP COMPONENTS AS OF 19-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE STLA PA EOD GTR INDEX		DE	EUR	100.02%
EUR-CASH	EUR-CASH	-	EUR	-0.02%

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