

# FACTSHEET - AS OF 04-Sep-2024

## Solactive STELLANTIS EOD AR 1.2 Index (2024-05-29)

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SL0L7X7 / SL0L7X	Base Value / Base Date	12.86 Points / 01.18.2021
Bloomberg / Reuters	SOSTE120 Index / .SOSTE120	Last Price	14.26
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 01.18.2021
Index Members	2		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.95%	-29.72%	-40.08%	-14.24%	-29.68%	0.72%
Performance (p.a.)						0.32%
Volatility (p.a.)	21.26%	29.57%	30.94%	28.24%	29.45%	28.71%
High	14.88	20.29	25.70	25.70	25.70	25.70
Low	13.69	13.69	13.69	13.69	13.69	11.10
Sharpe Ratio*	0.40	-2.70	-2.21	-0.64	-1.49	-0.12
Max. Drawdown	-4.13%	-32.55%	-46.74%	-46.74%	-46.74%	-46.74%
VaR 95 \ 99				-47.1% \ -71.6%		-50.1% \ -79.1%
CVaR 95 \ 99				-74.8% \ -156.0%		-70.2% \ -113.6%

\* 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).

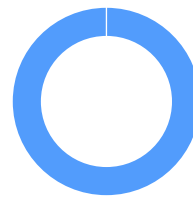
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• DE 100.0%



## TOP COMPONENTS AS OF 04-Sep-2024

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

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