

FACTSHEET - AS OF 15-May-2026

Solactive Atlantic Select Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|--------------------------------------|
| ISIN / WKN | DE000SLA0W98 / SLA0W9 | Base Value / Base Date | 1000 Points / 07.04.2015 |
| Bloomberg / Reuters | SOASE Index / .SOASE | Last Price | 766.50 |
| Index Calculator | Solactive AG | Dividends | not included (Price return) |
| Index Type | Price Return | Calculation | 08:00am to 22:30pm (CET), end of day |
| Index Currency | EUR | History | Available daily back to 07.04.2015 |
| Index Members | 25 | | |

STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|--------|--------|--------|-----------------|--------|-----------------|
| Performance | -1.97% | -4.89% | 3.11% | 7.35% | 1.08% | -24.67% |
| Performance (p.a.) | | | | | | -2.52% |
| Volatility (p.a.) | 8.81% | 9.89% | 8.78% | 8.01% | 9.63% | 14.03% |
| High | 786.86 | 831.92 | 831.92 | 831.92 | 831.92 | 1032.35 |
| Low | 757.95 | 757.95 | 737.82 | 689.57 | 757.95 | 525.34 |
| Sharpe Ratio* | -2.66 | -2.05 | 0.51 | 0.69 | 0.11 | -0.32 |
| Max. Drawdown | -3.67% | -8.89% | -8.89% | -8.89% | -8.89% | -49.11% |
| VaR 95 \ 99 | | | | -13.2% \ -21.1% | | -20.5% \ -41.8% |
| CVaR 95 \ 99 | | | | -17.8% \ -24.1% | | -35.5% \ -65.8% |

* 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).

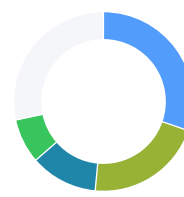
COMPOSITION BY CURRENCIES

- USD 37.5%
- EUR 28.8%
- GBp 21.2%
- PLN 4.5%
- Others 8.0%



COMPOSITION BY COUNTRIES

- US 30.3%
- GB 21.2%
- FR 12.2%
- NL 8.0%
- Others 28.3%



TOP COMPONENTS AS OF 15-May-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|-------------------------------------|----------------|---------|----------|------------------|
| BRITISH AMERICAN TOBACCO PLC | BATS LN Equity | GB | GBp | 4.60% |
| LEGAL & GENERAL GROUP PLC ORD | LGEN LN Equity | GB | GBp | 4.54% |
| ORLEN SA | PKN PW Equity | PL | PLN | 4.49% |
| BANCO DE SABADELL SA | SAB SQ Equity | ES | EUR | 4.43% |
| ORANGE SA | ORA FP Equity | FR | EUR | 4.37% |
| NEXT PLC | NXT LN Equity | GB | GBp | 4.24% |
| VOLKSWAGEN AG PREF | VOW3 GY Equity | DE | EUR | 4.19% |
| LVMH MOET HENNESSY LOUIS VUITTON SE | MC FP Equity | FR | EUR | 4.08% |
| PEPSICO INC | PEP UW Equity | US | USD | 4.07% |
| CME GROUP INC | CME UW Equity | US | USD | 4.06% |
| WOLTERS KLUWER NV | WKL NA Equity | NL | EUR | 4.04% |
| EQUINOR ASA | EQNR NO Equity | NO | NOK | 4.02% |
| TESCO PLC | TSCO LN Equity | GB | GBp | 4.01% |
| ROYAL KPN NV | KPN NA Equity | NL | EUR | 4.01% |
| SWISSCOM AG | SCMN SE Equity | CH | CHF | 3.99% |

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| Company | Ticker | Country | Currency | Index Weight (%) |
|----------------------------|----------------|---------|----------|------------------|
| JOHNSON & JOHNSON | JNJ UN Equity | US | USD | 3.96% |
| IMPERIAL BRANDS PLC | IMB LN Equity | GB | GBp | 3.82% |
| CHEVRON CORP | CVX UN Equity | US | USD | 3.80% |
| INTUIT INC | INTU UW Equity | US | USD | 3.74% |
| VERIZON COMMUNICATIONS INC | VZ UN Equity | US | USD | 3.74% |
| DANONE SA | BN FP Equity | FR | EUR | 3.70% |
| MEDTRONIC PLC | MDT UN Equity | IE | USD | 3.62% |
| ACCENTURE PLC-CL A | ACN UN Equity | IE | USD | 3.59% |
| LOCKHEED MARTIN CORP | LMT UN Equity | US | USD | 3.48% |
| AT&T | T UN Equity | US | USD | 3.42% |

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