

# FACTSHEET - AS OF 14-Jul-2025

## 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             | 701.12                               |
| 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                    |                        |                                      |

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## STATISTICS

| EUR                | 30D    | 90D    | 180D    | 360D            | YTD     | Since Inception |
|--------------------|--------|--------|---------|-----------------|---------|-----------------|
| Performance        | -0.84% | 3.58%  | 4.10%   | 8.62%           | 6.47%   | -31.10%         |
| Performance (p.a.) |        |        |         |                 |         | -3.56%          |
| Volatility (p.a.)  | 7.21%  | 8.20%  | 12.87%  | 11.05%          | 12.56%  | 14.40%          |
| High               | 707.76 | 713.99 | 729.55  | 729.55          | 729.55  | 1032.35         |
| Low                | 689.57 | 668.97 | 642.79  | 608.16          | 642.79  | 525.34          |
| Sharpe Ratio*      | -1.62  | 1.64   | 0.51    | 0.62            | 0.84    | -0.38           |
| Max. Drawdown      | -2.57% | -3.42% | -11.89% | -11.89%         | -11.89% | -49.11%         |
| VaR 95 \ 99        |        |        |         | -15.3% \ -35.0% |         | -21.2% \ -42.4% |
| CVaR 95 \ 99       |        |        |         | -31.6% \ -63.2% |         | -36.6% \ -67.6% |

\* 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).

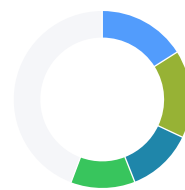
## COMPOSITION BY CURRENCIES

- EUR 39.8%
- SEK 16.0%
- GBp 16.0%
- USD 11.7%
- Others 16.4%



## COMPOSITION BY COUNTRIES

- SE 16.0%
- GB 16.0%
- FR 12.0%
- US 11.7%
- Others 44.3%



## TOP COMPONENTS AS OF 14-Jul-2025

| Company                                     | Ticker           | Country | Currency | Index Weight (%) |
|---|------------------|---------|----------|------------------|
| POWSZECHNA KASA OSZCZEDNOSCI BANK POLSKI SA | PKO PW Equity    | PL      | PLN      | 4.49%            |
| ORLEN SA                                    | PKN PW Equity    | PL      | PLN      | 4.17%            |
| VOLKSWAGEN AG PREF                          | VOW3 GY Equity   | DE      | EUR      | 4.14%            |
| BRITISH AMERICAN TOBACCO PLC                | BATS LN Equity   | GB      | GBp      | 4.12%            |
| ATLAS COPCO AB                              | ATCOB SS Equity  | SE      | SEK      | 4.09%            |
| RIO TINTO PLC                               | RIO LN Equity    | GB      | GBp      | 4.07%            |
| NORDEA BANK ABP                             | NDA FH Equity    | FI      | EUR      | 4.07%            |
| PFIZER INC                                  | PFE UN Equity    | US      | USD      | 4.07%            |
| ORANGE SA                                   | ORA FP Equity    | FR      | EUR      | 4.06%            |
| UPM-KYMMENE OYJ                             | UPM FH Equity    | FI      | EUR      | 4.05%            |
| CREDIT AGRICOLE SA                          | ACA FP Equity    | FR      | EUR      | 4.05%            |
| DANSKE BANK A/S                             | DANSKE DC Equity | DK      | DKK      | 4.03%            |
| SWEDBANK AB CLASS A                         | SWEDA SS Equity  | SE      | SEK      | 4.00%            |
| SVENSKA HANDELSBANKEN AB CLASS A            | SHBA SS Equity   | SE      | SEK      | 3.98%            |
| SAAB AB CLASS B                             | SAABB SS Equity  | SE      | SEK      | 3.95%            |

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| Company                       | Ticker         | Country | Currency | Index Weight (%) |
|-------------------------------|----------------|---------|----------|------------------|
| REPSOL SA                     | REP SQ Equity  | ES      | EUR      | 3.92%            |
| ENI SPA                       | ENI IM Equity  | IT      | EUR      | 3.91%            |
| ENGIE SA                      | ENG FP Equity  | FR      | EUR      | 3.91%            |
| LEGAL & GENERAL GROUP PLC ORD | LGEN LN Equity | GB      | GBp      | 3.89%            |
| IMPERIAL BRANDS PLC           | IMB LN Equity  | GB      | GBp      | 3.89%            |
| TELEFONICA SA                 | TEF SQ Equity  | ES      | EUR      | 3.88%            |
| UNITEDHEALTH GROUP INC        | UNH UN Equity  | US      | USD      | 3.86%            |
| ENEL SPA                      | ENEL IM Equity | IT      | EUR      | 3.85%            |
| VERIZON COMMUNICATIONS INC    | VZ UN Equity   | US      | USD      | 3.79%            |
| DNB BANK ASA                  | DNB NO Equity  | NO      | NOK      | 3.75%            |

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