

FACTSHEET - AS OF 21-Jan-2022

Solactive ERSTE DM Equity ESG Base Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOA9K3 / SLOA9K	Base Value / Base Date	1000 Points / 07.05.2014
Bloomberg / Reuters	/ .SOLERDMP	Last Price	2237.70
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	01:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 07.05.2014
Index Members	121		

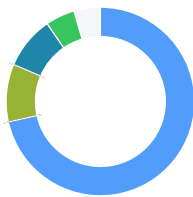
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.13%	0.35%	4.28%	20.45%	-5.84%	123.77%
Performance (p.a.)						11.01%
Volatility (p.a.)	13.88%	14.89%	12.50%	12.22%	14.55%	16.28%
High	2416.27	2416.27	2416.27	2416.27	2416.27	2416.27
Low	2237.70	2237.70	2113.55	1795.55	2237.70	1000.00
Sharpe Ratio*	-3.37	0.14	0.76	1.75	-4.42	0.71
Max. Drawdown	-7.39%	-7.39%	-7.39%	-7.39%	-7.39%	-30.78%
VaR 95 \ 99				-20.5% \ -33.0%		-24.2% \ -47.7%
CVaR 95 \ 99				-29.5% \ -44.0%		-40.2% \ -72.1%

* 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).

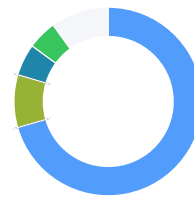
COMPOSITION BY CURRENCIES

- USD 71.5%
- EUR 9.9%
- GBP 9.0%
- JPY 5.0%
- Others 4.5%



COMPOSITION BY COUNTRIES

- US 70.5%
- GB 9.0%
- FR 5.5%
- JP 5.0%
- Others 9.9%



TOP COMPONENTS AS OF 21-Jan-2022

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	8.35%
MICROSOFT CORP	MSFT UW Equity	US	USD	6.90%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.72%
TESLA INC	TSLA UW Equity	US	USD	2.43%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.14%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.96%
META PLATFORMS INC	FB UW Equity	US	USD	1.88%
NESTLE SA	NESN SE Equity	CH	CHF	1.83%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	1.60%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.58%

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