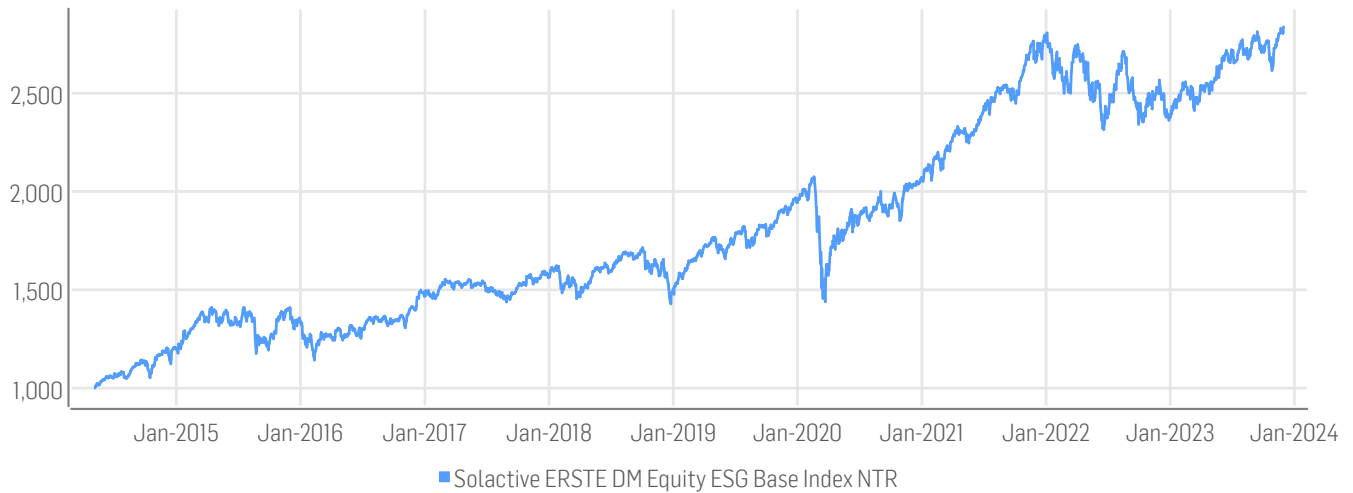


FACTSHEET - AS OF 30-Nov-2023

Solactive ERSTE DM Equity ESG Base Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOA9L1 / SLOA9L	Base Value / Base Date	1000 Points / 07.05.2014
Bloomberg / Reuters	/ .SOLERDMN	Last Price	2837.75
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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	120		

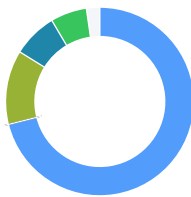
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	6.79%	2.00%	6.00%	13.88%	19.47%	183.78%
Performance (p.a.)						11.52%
Volatility (p.a.)	8.69%	10.52%	9.96%	11.58%	11.08%	16.18%
High	2837.75	2837.75	2837.75	2837.75	2837.75	2837.75
Low	2657.30	2615.02	2615.02	2362.51	2375.28	1000.00
Sharpe Ratio*	13.65	0.43	0.87	0.88	1.58	0.47
Max. Drawdown	-0.91%	-7.02%	-7.02%	-7.02%	-7.02%	-30.63%
VaR 95 \ 99				-17.6% \ -27.6%		-24.6% \ -46.7%
CVaR 95 \ 99				-23.6% \ -42.6%		-39.5% \ -68.4%

* 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).

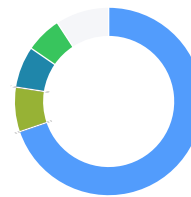
COMPOSITION BY CURRENCIES

- USD 71.1%
- EUR 12.7%
- JPY 7.7%
- CHF 6.2%
- Others 2.3%



COMPOSITION BY COUNTRIES

- US 69.8%
- JP 7.7%
- FR 7.1%
- CH 6.2%
- Others 9.2%



TOP COMPONENTS AS OF 30-Nov-2023

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	6.90%
APPLE INC	AAPL UW Equity	US	USD	6.70%
NVIDIA CORP	NVDA UW Equity	US	USD	2.30%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	1.98%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	1.96%
SHIN-ETSU CHEMICAL CO LTD	4063 JT Equity	JP	JPY	1.89%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.87%
UBS GROUP AG	UBSG SE Equity	CH	CHF	1.79%
HOME DEPOT INC	HD UN Equity	US	USD	1.67%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	1.63%

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