

FACTSHEET - AS OF 01-May-2025

Solactive ERSTE Europe Equity Responsible Base Index TR

DESCRIPTION

Representation of 120 largest securities from Europe which are screened according to several ESG criteria and minimum tracking error to the benchmark.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0NL5	Base Value / Base Date	1000 Points / 04.11.2020
Bloomberg / Reuters	/ .SOLEREUT	Last Price	1654.26
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 04.11.2020
Index Members	120		

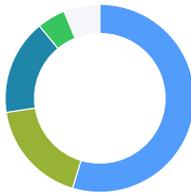
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.29%	-1.80%	3.91%	6.34%	4.18%	65.43%
Performance (p.a.)						11.87%
Volatility (p.a.)	34.04%	22.68%	17.54%	14.92%	20.06%	14.34%
High	1675.86	1759.01	1759.01	1759.01	1759.01	1759.01
Low	1461.27	1461.27	1461.27	1461.27	1461.27	1000.00
Sharpe Ratio*	-0.49	-0.41	0.34	0.29	0.55	0.68
Max. Drawdown	-12.80%	-16.93%	-16.93%	-16.93%	-16.93%	-22.06%
VaR 95 \ 99				-23.1% \ -51.8%		-23.1% \ -42.3%
CVaR 95 \ 99				-41.8% \ -74.9%		-35.1% \ -57.2%

* 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).

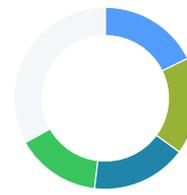
COMPOSITION BY CURRENCIES

- EUR 54.6%
- GBp 17.9%
- CHF 16.4%
- SEK 4.9%
- Others 6.2%



COMPOSITION BY COUNTRIES

- FR 17.8%
- GB 17.3%
- CH 16.9%
- DE 15.0%
- Others 33.1%



TOP COMPONENTS AS OF 01-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
SAP SE	SAP GY Equity	DE	EUR	2.97%
NESTLE SA	NESN SE Equity	CH	CHF	2.75%
ASML HOLDING NV	ASML NA Equity	NL	EUR	2.51%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	2.31%
NOVARTIS AG	NOVN SE Equity	CH	CHF	2.18%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	2.13%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	2.12%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	2.04%
SIEMENS AG	SIE GY Equity	DE	EUR	1.81%
ALLIANZ SE	ALV GY Equity	DE	EUR	1.78%

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