

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 | | |

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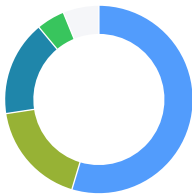
STATISTICS

| 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).

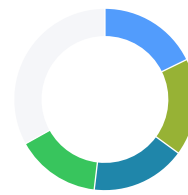
COMPOSITION BY CURRENCIES

- 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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