

FACTSHEET - AS OF 07-Apr-2026

Solactive ERSTE USA Equity Responsible Base Index NTR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLONL1	Base Value / Base Date	1000 Points / 04.11.2020
Bloomberg / Reuters	/.SOLERUSN	Last Price	1892.09
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 04.11.2020
Index Members	117		

STATISTICS

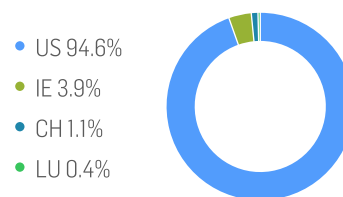
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.61%	-4.86%	-1.58%	25.00%	-3.58%	89.21%
Performance (p.a.)						12.48%
Volatility (p.a.)	17.82%	14.41%	13.62%	13.10%	14.06%	16.66%
High	1942.20	2000.07	2000.07	2000.07	2000.07	2000.07
Low	1805.55	1805.55	1805.55	1454.76	1805.55	1000.00
Sharpe Ratio*	-1.21	-1.52	-0.50	1.66	-1.17	0.53
Max. Drawdown	-7.04%	-9.73%	-9.73%	-9.73%	-9.73%	-27.97%
VaR 95 \ 99				-23.3% \ -36.0%		-25.6% \ -47.2%
CVaR 95 \ 99				-29.5% \ -39.5%		-38.6% \ -60.1%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	7.95%
APPLE INC	AAPL UW Equity	US	USD	7.11%
MICROSOFT CORP	MSFT UW Equity	US	USD	5.29%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	3.67%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	3.22%
BROADCOM INC	AVGO UW Equity	US	USD	3.16%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.80%
ELI LILLY & CO	LLY UN Equity	US	USD	1.78%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	1.43%
MICRON TECHNOLOGY INC	MU UW Equity	US	USD	1.34%

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